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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/07/2024

TO DATE: 03/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	7	3,224	423,244.39
2030 On 01-Aug-2024			Bond Future	1	27,410	2,531,348.58
2030 On 07-Nov-2024			Bond Future	1	27,410	2,591,151.17
2032 On 01-Aug-2024			Bond Future	1	16,170	1,464,682.32
2032 On 07-Nov-2024			Bond Future	1	16,170	1,431,892.47
2033 On 01-Aug-2024			Bond Future	3	510	63,026.67
2037 On 01-Aug-2024			Bond Future	7	9,918	788,492.66
2037 On 07-Nov-2024			Bond Future	1	9,680	787,662.66
2040 On 01-Aug-2024			Bond Future	2	5,684	454,053.77
2040 On 07-Nov-2024			Bond Future	1	5,670	463,632.21
2044 On 01-Aug-2024			Bond Future	1	470	35,700.55
2044 On 07-Nov-2024			Bond Future	1	470	36,543.94
2046 On 07-Nov-2024			Bond Future	4	2,614	305,061.79
2050 On 01-Aug-2024			Bond Future	1	43	4,968.29
R035 On 01-Aug-2024			Bond Future	15	18,650	1,664,899.35
R035 On 07-Nov-2024			Bond Future	1	16,070	1,396,481.39
R186 On 01-Aug-2024			Bond Future	5	19,683	2,069,760.46
R186 On 07-Nov-2024			Bond Future	1	15,134	1,629,089.74
R248 On 01-Aug-2024			Bond Future	1	136,470	10,838,317.75

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 07-Nov-2024			Bond Future	1	136,385	10,480,276.20
Grand Total for Daily Turnover Summary:				56	467,835	39,460,286.40