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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/07/2024 **TO DATE: 04/07/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	2	3,000	278,019.66
2030 On 07-Nov-2024			Bond Future	3	325	30,791.88
2032 On 07-Nov-2024			Bond Future	2	1,320	117,517.71
2033 On 01-Aug-2024			Bond Future	2	900	111,552.10
2037 On 01-Aug-2024			Bond Future	2	1,200	96,091.56
2037 On 07-Nov-2024			Bond Future	1	34	2,777.52
2040 On 07-Nov-2024			Bond Future	1	119	9,749.93
2044 On 01-Aug-2024			Bond Future	2	420	32,182.97
GOVI On 01-Aug-2024			GOVI	1	6	59,640.54
R035 On 01-Aug-2024			Bond Future	2	400	35,862.00
R035 On 07-Nov-2024			Bond Future	2	200	17,491.69
R186 On 07-Nov-2024			Bond Future	2	2,096	225,850.75
R213 On 07-Nov-2024			Bond Future	2	980	84,540.35
R248 On 07-Nov-2024			Bond Future	2	200	15,452.46
Grand Total for Daily Turnover Summary:				**26**	**11,200**	**1,117,521.11**