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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/07/2024

TO DATE: 08/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 07-Nov-2024			Bond Future	2	104	19,325.26
2030 On 01-Aug-2024			Bond Future	3	100	9,294.95
2030 On 07-Nov-2024			Bond Future	1	2	190.01
2032 On 01-Aug-2024			Bond Future	57	91,747	8,394,386.40
2032 On 07-Nov-2024			Bond Future	57	92,761	8,299,931.55
2037 On 01-Aug-2024			Bond Future	7	1,702	137,273.40
2037 On 07-Nov-2024			Bond Future	10	1,742	143,786.30
2040 On 01-Aug-2024			Bond Future	52	37,774	3,046,419.12
2040 On 07-Nov-2024			Bond Future	48	36,744	3,032,528.98
2044 On 01-Aug-2024			Bond Future	8	100,022	9,311,831.08
2044 On 07-Nov-2024			Bond Future	4	60,000	5,364,256.60
2046 On 01-Aug-2024			Bond Future	1	6,908	804,190.61
2046 On 07-Nov-2024			Bond Future	1	6,908	807,881.62
2050 On 01-Aug-2024			Bond Future	1	6,618	764,692.16
2050 On 07-Nov-2024			Bond Future	1	6,618	782,684.45
GOVI On 01-Aug-2024			GOVI	6	12	120,652.00
R035 On 01-Aug-2024			Bond Future	58	75,978	6,885,306.63
R035 On 07-Nov-2024			Bond Future	43	75,111	6,628,277.22
R186 On 01-Aug-2024			Bond Future	58	103,724	10,911,400.43

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R186 On 07-Nov-2024			Bond Future	54	101,308	10,906,196.24
R209 On 01-Aug-2024			Bond Future	30	12,978	915,784.56
R209 On 07-Nov-2024			Bond Future	28	13,016	899,038.94
R213 On 01-Aug-2024			Bond Future	2	134	11,804.38
R214 On 01-Aug-2024			Bond Future	35	28,518	1,878,064.43
R214 On 07-Nov-2024			Bond Future	33	28,796	1,846,011.35
R248 On 01-Aug-2024			Bond Future	42	69,306	5,774,281.19
R248 On 07-Nov-2024			Bond Future	42	70,970	5,752,424.40
Grand Total for Daily Turnover Summary:				684	1,029,601	93,447,914.25