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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/07/2024

TO DATE: 15/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	24	25,236	2,360,347.98
2030 On 07-Nov-2024			Bond Future	71	102,702	9,826,745.94
2032 On 01-Aug-2024			Bond Future	9	3,693	341,762.67
2032 On 07-Nov-2024			Bond Future	10	3,707	335,725.19
2037 On 01-Aug-2024			Bond Future	9	5,043	411,771.54
2037 On 07-Nov-2024			Bond Future	16	6,471	541,001.84
2040 On 01-Aug-2024			Bond Future	9	6,342	519,374.98
2040 On 07-Nov-2024			Bond Future	13	6,718	563,216.16
2044 On 01-Aug-2024			Bond Future	8	480	37,425.75
2044 On 07-Nov-2024			Bond Future	10	538	42,920.90
GOVI On 01-Aug-2024			GOVI	2	2	20,234.62
R035 On 01-Aug-2024			Bond Future	8	4,797	438,368.28
R035 On 07-Nov-2024			Bond Future	8	4,797	427,080.96
R186 On 01-Aug-2024			Bond Future	2	60	6,340.90
R186 On 07-Nov-2024			Bond Future	3	66	7,146.50
R209 On 01-Aug-2024			Bond Future	16	4,906	350,255.59
R209 On 07-Nov-2024			Bond Future	9	3,726	260,629.30
R213 On 01-Aug-2024			Bond Future	9	1,866	166,351.06
R213 On 07-Nov-2024			Bond Future	16	2,144	188,054.26

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R214 On 01-Aug-2024			Bond Future	8	600	39,857.17
R214 On 07-Nov-2024			Bond Future	8	600	38,816.08
R248 On 01-Aug-2024			Bond Future	9	1,575	127,802.82
R248 On 07-Nov-2024			Bond Future	10	1,603	126,009.18
Grand Total for Daily Turnover Summary:				287	187,672	17,177,239.69