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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/07/2024

TO DATE: 23/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	12	3,399	318,453.84
2030 On 07-Nov-2024			Bond Future	35	28,742	2,757,728.83
2032 On 01-Aug-2024			Bond Future	25	13,511	1,246,074.59
2032 On 07-Nov-2024			Bond Future	26	13,631	1,230,024.26
2037 On 01-Aug-2024			Bond Future	19	7,764	633,999.02
2037 On 07-Nov-2024			Bond Future	9	7,638	638,942.73
2040 On 01-Aug-2024			Bond Future	20	12,054	991,577.32
2040 On 07-Nov-2024			Bond Future	19	12,080	1,017,150.78
2044 On 01-Aug-2024			Bond Future	22	59,132	4,655,137.28
2044 On 07-Nov-2024			Bond Future	23	59,277	4,776,370.73
GOVI On 01-Aug-2024			GOVI	9	593	6,026,411.03
GOVI On 07-Nov-2024			GOVI	9	587	6,106,716.58
IGOV On 07-Nov-2024			Index Future	1	371	1,353,660.28
R035 On 01-Aug-2024			Bond Future	12	16,713	1,518,884.96
R035 On 07-Nov-2024			Bond Future	43	22,109	1,956,971.96
R186 On 07-Nov-2024			Bond Future	3	932	100,863.64
R209 On 01-Aug-2024			Bond Future	3	1,250	88,889.85
R209 On 07-Nov-2024			Bond Future	3	85	5,904.87
R213 On 07-Nov-2024			Bond Future	3	4,868	424,678.24

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 07-Nov-2024			Bond Future	1	47	3,724.72
Grand Total for Daily Turnover Summary:				297	264,783	35,852,165.49