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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/07/2024

TO DATE: 30/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	4	2,754	264,245.19
2037 On 01-Aug-2024			Bond Future	17	4,192	341,652.02
2037 On 07-Nov-2024			Bond Future	3	1,080	89,991.45
2040 On 01-Aug-2024			Bond Future	2	300	24,484.84
2040 On 07-Nov-2024			Bond Future	7	1,684	140,933.82
2044 On 01-Aug-2024			Bond Future	3	3,450	269,953.48
2044 On 07-Nov-2024			Bond Future	3	1,212	96,209.08
R035 On 01-Aug-2024			Bond Future	2	420	38,112.53
R035 On 07-Nov-2024			Bond Future	5	580	51,295.52
R186 On 07-Nov-2024			Bond Future	5	1,103	119,307.62
R213 On 07-Nov-2024			Bond Future	2	32	2,805.68
R214 On 07-Nov-2024			Bond Future	1	15	977.81
Grand Total for Daily Turnover Summary:				54	16,822	1,439,969.06