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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 07/08/2024**

**TO DATE: 07/08/2024**

| <b>Contract</b>                                | <b>Strike</b> | <b>C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Nominal Value (R000's)</b> |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2030 On 07-Nov-2024                            |               |            | Bond Future    | 5                   | 3,959                   | 382,626.57                    |
| 2032 On 07-Nov-2024                            |               |            | Bond Future    | 2                   | 2,150                   | 195,641.10                    |
| 2037 On 07-Nov-2024                            |               |            | Bond Future    | 1                   | 17                      | 1,421.05                      |
| 2040 On 07-Nov-2024                            |               |            | Bond Future    | 7                   | 4,831                   | 407,745.50                    |
| R035 On 07-Nov-2024                            |               |            | Bond Future    | 1                   | 319                     | 28,343.44                     |
| R186 On 07-Nov-2024                            |               |            | Bond Future    | 4                   | 3,905                   | 423,325.84                    |
| R213 On 07-Nov-2024                            |               |            | Bond Future    | 3                   | 162                     | 14,275.03                     |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>23</b>           | <b>15,343</b>           | <b>1,453,378.52</b>           |