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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/03/2024

TO DATE: 08/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	500	46,657.15
2037 On 02-May-2024			Bond Future	3	952	74,751.38
2040 On 02-May-2024			Bond Future	2	186	14,567.26
R035 On 02-May-2024			Bond Future	3	290	24,400.29
Grand Total for Daily Turnover Summary:				10	1,928	160,376.07