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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/04/2024

TO DATE: 08/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	3	1,194	157,448.68
2030 On 02-May-2024			Bond Future	4	28	2,553.37
2032 On 02-May-2024			Bond Future	28	18,667	1,577,470.00
2038 On 02-May-2024			Bond Future	2	184	24,218.15
2040 On 02-May-2024			Bond Future	2	64	4,909.70
2044 On 02-May-2024			Bond Future	3	2,744	199,157.43
2044 On 01-Aug-2024			Bond Future	25	17,596	1,237,422.69
2046 On 02-May-2024			Bond Future	3	930	105,400.58
2050 On 02-May-2024			Bond Future	3	916	105,146.95
GOVI On 02-May-2024			GOVI	2	2	18,451.94
R035 On 02-May-2024			Bond Future	36	12,675	1,039,719.77
R035 On 01-Aug-2024			Bond Future	2	4	335.09
R186 On 02-May-2024			Bond Future	25	7,030	750,708.67
R209 On 02-May-2024			Bond Future	2	338	21,383.17
R210 On 01-Aug-2024			Bond Future	3	658	157,208.86
R213 On 07-Nov-2024			Bond Future	4	312	25,630.04
R214 On 02-May-2024			Bond Future	2	390	22,949.32
R248 On 01-Aug-2024			Bond Future	2	10	733.25
Grand Total for Daily Turnover Summary:				151	63,742	5,450,847.69