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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/05/2024

TO DATE: 07/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	8	4,315	386,753.34
2032 On 01-Aug-2024			Bond Future	2	33	2,870.78
2040 On 01-Aug-2024			Bond Future	2	88	6,594.85
R035 On 01-Aug-2024			Bond Future	12	1,249	105,613.14
R186 On 01-Aug-2024			Bond Future	1	12	1,247.35
R209 On 01-Aug-2024			Bond Future	1	6	393.07
R213 On 01-Aug-2024			Bond Future	2	14	1,180.14
R214 On 01-Aug-2024			Bond Future	4	480	29,225.77
R248 On 06-Feb-2025			Bond Future	1	10,000	727,999.50
Grand Total for Daily Turnover Summary:				33	16,197	1,261,877.94