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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/05/2024

TO DATE: 08/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 07-Nov-2024			Bond Future	3	392	72,917.42
2030 On 01-Aug-2024			Bond Future	11	3,498	313,105.58
2030 On 07-Nov-2024			Bond Future	108	40,934	3,757,716.95
2032 On 01-Aug-2024			Bond Future	3	120	10,433.42
2037 On 01-Aug-2024			Bond Future	1	34	2,544.32
2037 On 07-Nov-2024			Bond Future	107	12,898	987,828.00
2040 On 07-Nov-2024			Bond Future	108	36,635	2,802,427.47
GOVI On 01-Aug-2024			GOVI	4	24	227,906.72
R035 On 01-Aug-2024			Bond Future	10	2,502	210,939.83
R035 On 07-Nov-2024			Bond Future	3	5,000	410,865.65
R186 On 01-Aug-2024			Bond Future	1	29	3,014.53
R209 On 01-Aug-2024			Bond Future	4	1,610	105,055.88
R213 On 01-Aug-2024			Bond Future	1	32	2,695.58
R213 On 07-Nov-2024			Bond Future	1	24	1,984.73
R214 On 01-Aug-2024			Bond Future	2	144	8,799.45
R248 On 01-Aug-2024			Bond Future	1	18	1,329.63
Grand Total for Daily Turnover Summary:				368	103,894	8,919,565.17