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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/05/2024

TO DATE: 14/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	10	1,500	272,436.00
2029 On 01-Aug-2024			Bond Future	3	466	61,034.47
2030 On 01-Aug-2024			Bond Future	15	2,782	249,204.98
2032 On 01-Aug-2024			Bond Future	1	230	19,955.42
2037 On 01-Aug-2024			Bond Future	4	2,580	192,215.59
2038 On 07-Nov-2024			Bond Future	3	2,380	319,720.16
2040 On 01-Aug-2024			Bond Future	4	3,820	284,532.50
2040 On 07-Nov-2024			Bond Future	3	1,242	94,255.90
2044 On 01-Aug-2024			Bond Future	8	48	3,389.83
2046 On 07-Nov-2024			Bond Future	2	508	58,173.03
2050 On 07-Nov-2024			Bond Future	3	272	31,460.43
R035 On 01-Aug-2024			Bond Future	4	1,276	107,527.91
R209 On 01-Aug-2024			Bond Future	14	5,942	387,368.55
R214 On 01-Aug-2024			Bond Future	8	1,026	62,233.05
R214 On 07-Nov-2024			Bond Future	2	24	1,402.72
Grand Total for Daily Turnover Summary:				84	24,096	2,144,910.53