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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/02/2024

TO DATE: 08/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	4	270	25,286.68
2032 On 02-May-2024			Bond Future	4	590	51,592.96
2037 On 02-May-2024			Bond Future	2	280	22,202.64
2037 On 01-Aug-2024			Bond Future	2	400	30,739.42
2040 On 02-May-2024			Bond Future	2	400	31,627.25
2044 On 02-May-2024			Bond Future	2	210	15,677.54
R035 On 02-May-2024			Bond Future	2	480	40,837.64
R186 On 02-May-2024			Bond Future	5	1,618	174,750.83
R209 On 02-May-2024			Bond Future	2	156	10,236.95
R248 On 02-May-2024			Bond Future	4	84	6,188.13
Grand Total for Daily Turnover Summary:				29	4,488	409,140.04