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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/07/2024

TO DATE: 11/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 07-Nov-2024			Bond Future	16	1,000	90,101.16
2037 On 01-Aug-2024			Bond Future	4	2,120	171,257.01
2037 On 07-Nov-2024			Bond Future	7	1,074	89,284.29
2040 On 07-Nov-2024			Bond Future	2	660	54,692.90
2044 On 07-Nov-2024			Bond Future	4	56	4,418.74
GOVI On 01-Aug-2024			GOVI	3	12	120,941.36
R035 On 01-Aug-2024			Bond Future	5	940	85,114.91
R035 On 07-Nov-2024			Bond Future	1	224	19,815.40
R186 On 07-Nov-2024			Bond Future	2	44	4,755.89
R209 On 07-Nov-2024			Bond Future	4	203	14,104.31
R213 On 07-Nov-2024			Bond Future	5	694	60,261.01
R248 On 01-Aug-2024			Bond Future	6	36,310	2,936,198.43
R248 On 07-Nov-2024			Bond Future	7	36,436	2,853,193.73
Grand Total for Daily Turnover Summary:				66	79,773	6,504,139.14