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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/07/2024

TO DATE: 24/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	3	300	28,118.03
2030 On 07-Nov-2024			Bond Future	12	1,851	177,927.67
2032 On 07-Nov-2024			Bond Future	9	454	41,120.81
2040 On 07-Nov-2024			Bond Future	3	15	1,262.47
GOVI On 01-Aug-2024			GOVI	6	50	509,471.20
GOVI On 07-Nov-2024			GOVI	6	50	521,418.90
R035 On 07-Nov-2024			Bond Future	22	1,706	151,041.73
R186 On 07-Nov-2024			Bond Future	2	3,707	401,193.28
R248 On 01-Aug-2024			Bond Future	2	10	825.92
Grand Total for Daily Turnover Summary:				65	8,143	1,832,380.01