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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/08/2024

TO DATE: 01/08/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	8	6,210	600,394.31
2037 On 07-Nov-2024			Bond Future	7	1,380	115,479.50
2040 On 07-Nov-2024			Bond Future	13	7,332	616,041.90
2044 On 07-Nov-2024			Bond Future	8	1,798	144,314.28
R186 On 07-Nov-2024			Bond Future	3	530	57,422.06
R209 On 07-Nov-2024			Bond Future	3	204	14,325.84
Grand Total for Daily Turnover Summary:				42	17,454	1,547,977.88