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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/08/2024

TO DATE: 13/08/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 07-Nov-2024			Bond Future	10	3,834	350,251.55
2032 On 07-Nov-2024	9.75	Call	Bond Future	1	50	503.33
2032 On 07-Nov-2024	9.90	Call	Bond Future	1	100	1,006.66
2037 On 07-Nov-2024			Bond Future	3	2,504	211,775.24
2040 On 07-Nov-2024			Bond Future	1	30	2,526.30
R035 On 07-Nov-2024			Bond Future	69	34,721	3,107,254.60
R186 On 07-Nov-2024			Bond Future	69	28,602	3,099,161.70
Grand Total for Daily Turnover Summary:				154	69,841	6,772,479.38