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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/08/2024

TO DATE: 19/08/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	3	2,806	272,279.28
2032 On 07-Nov-2024			Bond Future	1	249	22,834.37
2037 On 07-Nov-2024			Bond Future	3	5,506	467,697.97
2040 On 07-Nov-2024			Bond Future	2	300	27,853.35
2044 On 07-Nov-2024			Bond Future	6	3,562	290,932.37
2046 On 07-Nov-2024			Bond Future	2	6	717.81
2046 On 06-Nov-2025			Bond Future	2	6	717.81
2050 On 07-Nov-2024			Bond Future	2	6	727.74
2050 On 06-Nov-2025			Bond Future	2	6	727.74
ALBI On 07-Nov-2024			Index Future	2	2	21,252.06
GOVI On 07-Nov-2024			GOVI	3	15	157,597.85
R186 On 07-Nov-2024			Bond Future	5	10,188	1,104,664.64
R210 On 07-Nov-2024			Bond Future	5	142	34,384.99
R213 On 07-Nov-2024			Bond Future	1	280	24,841.89
R214 On 07-Nov-2024			Bond Future	4	1,734	114,793.07
Grand Total for Daily Turnover Summary:				43	24,808	2,542,022.96