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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/08/2024

TO DATE: 20/08/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	1	235	22,802.75
2032 On 07-Nov-2024			Bond Future	21	13,017	1,192,032.43
2037 On 07-Nov-2024			Bond Future	2	13	1,104.09
2040 On 07-Nov-2024			Bond Future	3	3,758	319,875.88
2044 On 07-Nov-2024			Bond Future	5	381	31,170.58
GOVI On 07-Nov-2024			GOVI	3	15	157,668.80
R035 On 07-Nov-2024			Bond Future	3	1,332	119,816.13
R209 On 07-Nov-2024			Bond Future	6	2,724	192,957.54
Grand Total for Daily Turnover Summary:				44	21,475	2,037,428.20