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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/09/2024

TO DATE: 02/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	2	120	11,664.49
2032 On 07-Nov-2024			Bond Future	1	3,401	312,617.06
2037 On 07-Nov-2024			Bond Future	4	1,486	126,748.44
2044 On 07-Nov-2024			Bond Future	8	5,764	472,324.95
GOVI On 07-Nov-2024			GOVI	2	2	21,043.34
IGOV On 07-Nov-2024			Index Future	1	8	29,748.72
R035 On 07-Nov-2024			Bond Future	10	444	40,169.66
R186 On 07-Nov-2024			Bond Future	23	1,871	203,141.33
R213 On 07-Nov-2024			Bond Future	2	192	17,072.94
Grand Total for Daily Turnover Summary:				53	13,288	1,234,530.93