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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/09/2024

TO DATE: 03/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	3	2,050	199,026.81
2032 On 07-Nov-2024			Bond Future	5	1,138	104,632.84
2037 On 07-Nov-2024			Bond Future	3	335	28,483.97
2040 On 07-Nov-2024			Bond Future	3	438	37,517.56
2044 On 07-Nov-2024			Bond Future	10	2,862	233,798.15
IGOV On 07-Nov-2024			Index Future	4	246	921,840.72
R186 On 07-Nov-2024			Bond Future	25	31,764	3,449,748.65
R214 On 07-Nov-2024			Bond Future	8	7,060	469,746.19
Grand Total for Daily Turnover Summary:				61	45,893	5,444,794.89