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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/09/2024

TO DATE: 04/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2037 On 07-Nov-2024			Bond Future	7	9,824	842,956.47
2044 On 07-Nov-2024			Bond Future	14	14,134	1,165,840.95
R035 On 07-Nov-2024			Bond Future	7	20,866	1,895,290.08
R053 On 07-Nov-2024			Bond Future	1	26	2,740.08
R186 On 07-Nov-2024			Bond Future	9	7,267	790,038.73
R214 On 07-Nov-2024			Bond Future	1	252	16,823.87
Grand Total for Daily Turnover Summary:				39	52,369	4,713,690.18