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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/09/2024

TO DATE: 06/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	2	1,500	147,621.65
2032 On 07-Nov-2024			Bond Future	4	186	17,348.42
2037 On 07-Nov-2024			Bond Future	8	500	43,444.97
2044 On 07-Nov-2024			Bond Future	19	5,288	443,371.80
GOVI On 07-Nov-2024			GOVI	1	1	10,717.32
IGOV On 07-Nov-2024			Index Future	2	30	112,855.80
R035 On 07-Nov-2024			Bond Future	18	732	67,378.90
R209 On 07-Nov-2024			Bond Future	1	140	10,142.99
Grand Total for Daily Turnover Summary:				55	8,377	852,881.85