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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 12/09/2024

TO DATE: 12/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	5	1,406	137,730.72
2032 On 07-Nov-2024			Bond Future	2	575	53,478.86
2037 On 07-Nov-2024			Bond Future	1	30	2,602.17
2040 On 07-Nov-2024			Bond Future	1	39	3,406.75
2044 On 07-Nov-2024			Bond Future	16	3,182	265,662.54
GOVI On 07-Nov-2024			GOVI	1	2	21,354.12
R035 On 07-Nov-2024			Bond Future	5	14,800	1,354,442.87
R186 On 07-Nov-2024			Bond Future	1	164	17,847.56
R214 On 07-Nov-2024			Bond Future	3	174	11,836.77
Grand Total for Daily Turnover Summary:				35	20,372	1,868,362.36