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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/09/2024

TO DATE: 16/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	12	4,991	493,236.42
2032 On 07-Nov-2024			Bond Future	4	128	12,018.34
2037 On 07-Nov-2024			Bond Future	3	873	76,422.83
2044 On 07-Nov-2024			Bond Future	11	2,792	235,969.54
R035 On 07-Nov-2024			Bond Future	10	1,973	182,986.76
R186 On 07-Nov-2024			Bond Future	3	1,307	142,545.31
R248 On 07-Nov-2024			Bond Future	4	2,141	178,880.03
Grand Total for Daily Turnover Summary:				47	14,205	1,322,059.23