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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/09/2024

TO DATE: 17/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Nov-2024			Bond Future	8	200	26,842.02
2030 On 07-Nov-2024			Bond Future	17	15,022	1,482,848.89
2032 On 07-Nov-2024			Bond Future	4	665	62,556.36
2033 On 07-Nov-2024			Bond Future	5	1,150	147,174.38
2037 On 07-Nov-2024			Bond Future	16	14,669	1,291,582.87
2038 On 07-Nov-2024			Bond Future	2	106	14,918.02
2040 On 07-Nov-2024			Bond Future	9	679	60,296.96
2044 On 07-Nov-2024			Bond Future	25	7,076	602,946.92
2046 On 07-Nov-2024			Bond Future	4	946	115,308.50
R035 On 07-Nov-2024			Bond Future	15	4,754	442,429.91
R209 On 07-Nov-2024			Bond Future	1	35	2,572.73
R213 On 07-Nov-2024			Bond Future	2	298	27,046.62
R248 On 07-Nov-2024			Bond Future	4	188	15,802.14
Grand Total for Daily Turnover Summary:				112	45,788	4,292,326.33