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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/09/2024

TO DATE: 18/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	4	352	34,765.59
2032 On 07-Nov-2024			Bond Future	3	483	45,475.37
2037 On 07-Nov-2024			Bond Future	50	35,016	3,102,804.62
2040 On 07-Nov-2024			Bond Future	3	311	27,703.46
2044 On 07-Nov-2024			Bond Future	23	13,136	1,122,670.78
R035 On 07-Nov-2024			Bond Future	3	326	30,451.17
R186 On 07-Nov-2024			Bond Future	1	41	4,470.13
R209 On 07-Nov-2024			Bond Future	7	716	52,799.04
R213 On 07-Nov-2024			Bond Future	5	224	20,348.92
Grand Total for Daily Turnover Summary:				99	50,605	4,441,489.08