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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 26/09/2024

TO DATE: 26/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	20	17,067	1,685,175.10
2032 On 07-Nov-2024			Bond Future	3	24	2,270.16
2037 On 07-Nov-2024			Bond Future	11	3,121	277,692.69
2040 On 07-Nov-2024			Bond Future	4	649	58,305.34
2044 On 07-Nov-2024			Bond Future	7	481	41,383.83
R035 On 07-Nov-2024			Bond Future	4	443	41,686.06
R186 On 07-Nov-2024			Bond Future	9	1,474	160,621.51
R213 On 07-Nov-2024			Bond Future	4	168	15,298.44
R248 On 07-Nov-2024			Bond Future	4	226	19,257.38
Grand Total for Daily Turnover Summary:				66	23,653	2,301,690.51