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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/10/2024

TO DATE: 01/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	6	256	25,196.53
2032 On 07-Nov-2024			Bond Future	3	122	11,486.73
2033 On 07-Nov-2024			Bond Future	8	239	30,369.05
2037 On 07-Nov-2024			Bond Future	8	1,409	124,367.36
2038 On 07-Nov-2024			Bond Future	5	1,136	158,394.67
2040 On 07-Nov-2024			Bond Future	6	818	72,721.17
2044 On 07-Nov-2024			Bond Future	6	5,588	474,110.40
R035 On 07-Nov-2024			Bond Future	3	120	11,217.71
R186 On 07-Nov-2024			Bond Future	4	414	45,072.42
R214 On 07-Nov-2024			Bond Future	1	20	1,386.84
R248 On 07-Nov-2024			Bond Future	7	5,984	502,493.41
R248 On 06-Feb-2025			Bond Future	2	4	343.71
Grand Total for Daily Turnover Summary:				59	16,110	1,457,160.01