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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/10/2024

TO DATE: 02/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	1	780	76,326.24
2032 On 07-Nov-2024			Bond Future	2	68	6,353.41
2033 On 07-Nov-2024			Bond Future	6	308	39,204.38
2037 On 07-Nov-2024			Bond Future	14	3,278	286,615.99
2040 On 07-Nov-2024			Bond Future	2	936	82,381.24
2044 On 07-Nov-2024			Bond Future	2	1,016	85,492.24
R035 On 07-Nov-2024			Bond Future	13	1,695	156,677.86
R186 On 07-Nov-2024			Bond Future	1	137	14,896.64
R209 On 07-Nov-2024			Bond Future	10	4,644	338,910.53
R214 On 07-Nov-2024			Bond Future	5	1,082	74,209.14
R248 On 07-Nov-2024			Bond Future	12	1,851	153,939.08
Grand Total for Daily Turnover Summary:				68	15,795	1,315,006.75