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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/10/2024

TO DATE: 04/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Nov-2024			Bond Future	8	300	40,191.60
2030 On 07-Nov-2024			Bond Future	5	1,144	111,380.07
2032 On 07-Nov-2024			Bond Future	13	18,137	1,681,415.48
2037 On 07-Nov-2024			Bond Future	16	1,918	166,601.29
R035 On 07-Nov-2024			Bond Future	2	590	54,201.87
R186 On 07-Nov-2024			Bond Future	2	2,312	250,786.11
R209 On 07-Nov-2024			Bond Future	17	1,545	111,936.93
R213 On 07-Nov-2024			Bond Future	2	28	2,502.94
R214 On 07-Nov-2024			Bond Future	9	1,414	96,430.34
R214 On 06-Feb-2025			Bond Future	7	4,000	278,398.52
R248 On 07-Nov-2024			Bond Future	1	13	1,072.97
Grand Total for Daily Turnover Summary:				82	31,401	2,794,918.11