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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/10/2024

TO DATE: 24/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	2	162	15,656.36
2030 On 06-Feb-2025			Bond Future	12	6,621	625,592.09
2032 On 06-Feb-2025			Bond Future	2	215	20,131.18
2037 On 06-Feb-2025			Bond Future	6	8,070	669,945.66
2044 On 07-Nov-2024			Bond Future	8	440	36,034.20
R035 On 07-Nov-2024			Bond Future	11	1,054	95,658.70
R035 On 06-Feb-2025			Bond Future	10	4,054	375,835.89
R186 On 06-Feb-2025			Bond Future	3	491	51,519.23
R213 On 07-Nov-2024			Bond Future	8	660	58,388.62
Grand Total for Daily Turnover Summary:				62	21,767	1,948,761.93