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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/01/2024

TO DATE: 09/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	3	64	11,292.48
2030 On 01-Feb-2024			Bond Future	1	1,621	149,798.41
2032 On 01-Feb-2024			Bond Future	3	90	8,139.46
2037 On 01-Feb-2024			Bond Future	6	216	16,948.55
2040 On 01-Feb-2024			Bond Future	1	23	1,774.74
2044 On 01-Feb-2024			Bond Future	10	343	25,385.86
R186 On 01-Feb-2024			Bond Future	16	7,170	760,152.93
R186 On 07-Nov-2024			Bond Future	3	132	14,243.13
Grand Total for Daily Turnover Summary:				43	9,659	987,735.56