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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/11/2024

TO DATE: 08/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	12	1,187	113,375.79
2037 On 06-Feb-2025			Bond Future	7	10,477	889,805.57
2040 On 06-Feb-2025			Bond Future	3	87	7,378.83
2044 On 06-Feb-2025			Bond Future	2	169	13,701.29
R033 On 06-Feb-2025			Bond Future	1	20	2,059.59
R035 On 06-Feb-2025	11.10	Put	Bond Future	9	15,000	158,573.10
R038 On 06-Feb-2025			Bond Future	1	16	1,644.28
R186 On 06-Feb-2025			Bond Future	12	1,366	143,805.72
R213 On 06-Feb-2025			Bond Future	6	314	28,694.28
Grand Total for Daily Turnover Summary:				53	28,636	1,359,038.46