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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/11/2024

TO DATE: 11/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	3	684	65,206.61
2032 On 06-Feb-2025			Bond Future	1	649	61,401.27
2033 On 06-Feb-2025			Bond Future	4	250	31,996.10
2037 On 06-Feb-2025			Bond Future	14	10,752	908,210.46
2040 On 06-Feb-2025			Bond Future	1	75	6,335.28
2044 On 06-Feb-2025			Bond Future	1	4	321.70
R035 On 06-Feb-2025			Bond Future	1	1,905	178,946.94
R038 On 06-Feb-2025			Bond Future	1	14	1,434.24
R186 On 06-Feb-2025			Bond Future	3	152	15,980.38
R214 On 06-Feb-2025			Bond Future	2	200	13,831.29
Grand Total for Daily Turnover Summary:				31	14,685	1,283,664.27