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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/11/2024

TO DATE: 13/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	24	7,014	669,938.52
2032 On 06-Feb-2025			Bond Future	3	262	24,838.13
R033 On 06-Feb-2025			Bond Future	5	758	77,872.84
R035 On 06-Feb-2025			Bond Future	3	212	19,922.68
R038 On 06-Feb-2025			Bond Future	1	27	2,762.54
R053 On 06-Feb-2025			Bond Future	7	3,844	410,759.08
R186 On 06-Feb-2025			Bond Future	5	14,201	1,493,611.67
R209 On 06-Feb-2025			Bond Future	11	898	66,236.93
R213 On 06-Feb-2025			Bond Future	7	4,514	412,732.53
Grand Total for Daily Turnover Summary:				66	31,730	3,178,674.91