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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/11/2024

TO DATE: 15/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	2	170	16,262.74
2037 On 06-Feb-2025			Bond Future	1	93	7,886.05
2040 On 06-Feb-2025			Bond Future	1	68	5,761.34
2044 On 06-Feb-2025			Bond Future	1	3	242.15
2046 On 06-Feb-2025			Bond Future	7	938	111,965.48
2046 On 05-Feb-2026			Bond Future	14	1,876	223,930.95
2050 On 06-Feb-2025			Bond Future	7	938	111,060.48
2050 On 05-Feb-2026			Bond Future	14	1,876	222,120.95
GOVI On 06-Feb-2025			GOVI	1	6	65,273.16
IGOV On 06-Feb-2025			Index Future	1	14	51,791.04
R033 On 06-Feb-2025			Bond Future	1	1,526	157,243.97
R035 On 06-Feb-2025			Bond Future	3	208	19,633.27
R038 On 06-Feb-2025			Bond Future	1	33	3,390.74
R186 On 06-Feb-2025			Bond Future	1	8,289	872,490.61
Grand Total for Daily Turnover Summary:				55	16,038	1,869,052.93