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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 22/11/2024

TO DATE: 22/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	8	4,650	447,698.07
2032 On 06-Feb-2025			Bond Future	3	220	21,081.06
2037 On 06-Feb-2025			Bond Future	1	114	9,814.36
2044 On 06-Feb-2025			Bond Future	17	1,128	92,564.06
GOVI On 06-Feb-2025			GOVI	5	11	121,567.57
R033 On 06-Feb-2025			Bond Future	8	992	103,019.75
R035 On 06-Feb-2025			Bond Future	4	222	21,210.48
R038 On 06-Feb-2025			Bond Future	4	2,406	250,799.30
R186 On 06-Feb-2025			Bond Future	3	284	29,923.85
R209 On 06-Feb-2025			Bond Future	1	150	11,283.44
R213 On 06-Feb-2025			Bond Future	3	148	13,658.34
Grand Total for Daily Turnover Summary:				57	10,325	1,122,620.27