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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/11/2024

TO DATE: 25/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 06-Feb-2025			Bond Future	4	2,374	228,178.04
2037 On 06-Feb-2025			Bond Future	22	2,111	182,155.52
2040 On 06-Feb-2025			Bond Future	1	16	1,384.87
2044 On 06-Feb-2025			Bond Future	1	1,000	82,921.46
2046 On 06-Feb-2025			Bond Future	2	44	5,327.39
2050 On 06-Feb-2025			Bond Future	2	44	5,285.93
GOVI On 06-Feb-2025			GOVI	3	9	100,042.23
R186 On 06-Feb-2025			Bond Future	2	441	46,492.45
R209 On 06-Feb-2025			Bond Future	2	750	56,749.24
R214 On 06-Feb-2025			Bond Future	3	415	29,578.42
R248 On 06-Feb-2025			Bond Future	7	1,000	85,928.75
Grand Total for Daily Turnover Summary:				49	8,204	824,044.29