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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/11/2024

TO DATE: 27/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	21	39,998	3,842,740.83
2032 On 06-Feb-2025			Bond Future	32	35,276	3,376,972.62
2037 On 06-Feb-2025			Bond Future	30	9,426	808,113.05
2040 On 06-Feb-2025			Bond Future	3	21	1,804.39
2044 On 06-Feb-2025			Bond Future	4	6	492.34
R035 On 06-Feb-2025			Bond Future	4	59	5,632.16
R038 On 06-Feb-2025			Bond Future	2	44	4,586.20
R186 On 06-Feb-2025			Bond Future	2	18	1,895.84
R209 On 06-Feb-2025			Bond Future	9	5,908	443,131.61
R213 On 06-Feb-2025			Bond Future	2	40	3,682.01
R214 On 06-Feb-2025			Bond Future	3	3	211.38
R248 On 06-Feb-2025			Bond Future	3	6	511.75
Grand Total for Daily Turnover Summary:				115	90,805	8,489,774.19