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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/11/2024

TO DATE: 28/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 06-Feb-2025			Bond Future	7	1,678	160,921.25
2032 On 08-May-2025			Bond Future	12	11,444	1,072,929.13
2037 On 06-Feb-2025			Bond Future	5	4,482	384,671.26
2040 On 06-Feb-2025			Bond Future	2	16	1,379.24
2044 On 06-Feb-2025			Bond Future	1	14	1,152.81
2044 On 08-May-2025			Bond Future	4	1,932	161,481.70
GOVI On 06-Feb-2025			GOVI	3	30	329,931.80
IGOV On 06-Feb-2025			Index Future	1	3	11,245.44
R035 On 06-Feb-2025			Bond Future	26	10,892	1,036,998.88
R035 On 08-May-2025			Bond Future	9	2,000	185,526.72
R038 On 08-May-2025			Bond Future	4	3,846	389,239.74
R213 On 06-Feb-2025			Bond Future	4	2,216	204,487.27
R248 On 08-May-2025			Bond Future	3	1,848	152,250.75
Grand Total for Daily Turnover Summary:				81	40,401	4,092,215.99