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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 29/11/2024**

**TO DATE: 29/11/2024**

| <b>Contract</b>                                | <b>Strike</b> | <b>C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Nominal Value (R000's)</b> |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2030 On 06-Feb-2025                            |               |            | Bond Future    | 2                   | 600                     | 57,918.91                     |
| 2032 On 06-Feb-2025                            |               |            | Bond Future    | 6                   | 1,856                   | 178,231.63                    |
| 2037 On 06-Feb-2025                            |               |            | Bond Future    | 20                  | 3,482                   | 299,760.51                    |
| 2040 On 06-Feb-2025                            |               |            | Bond Future    | 2                   | 4,088                   | 352,797.59                    |
| R035 On 06-Feb-2025                            |               |            | Bond Future    | 4                   | 2,366                   | 226,175.08                    |
| R213 On 06-Feb-2025                            |               |            | Bond Future    | 8                   | 240                     | 22,177.50                     |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>42</b>           | <b>12,632</b>           | <b>1,137,061.22</b>           |