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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/12/2024

TO DATE: 02/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	27	19,582	1,886,457.54
2032 On 06-Feb-2025			Bond Future	21	9,260	889,727.20
2037 On 06-Feb-2025			Bond Future	14	4,200	359,497.70
2040 On 06-Feb-2025			Bond Future	7	366	31,489.10
GOVI On 06-Feb-2025			GOVI	2	2	22,036.66
R033 On 06-Feb-2025			Bond Future	2	120	12,530.96
R035 On 06-Feb-2025			Bond Future	3	70	6,676.77
R202 On 06-Feb-2025			Bond Future	1	8	2,155.13
Grand Total for Daily Turnover Summary:				77	33,608	3,210,571.06