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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/12/2024

TO DATE: 05/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	5	1,192	115,009.79
2032 On 06-Feb-2025			Bond Future	10	7,134	686,263.47
2033 On 06-Feb-2025			Bond Future	2	16	2,070.20
2038 On 06-Feb-2025			Bond Future	2	14	1,955.52
2040 On 06-Feb-2025			Bond Future	3	70	6,004.30
2044 On 06-Feb-2025			Bond Future	1	7	572.59
2046 On 06-Feb-2025			Bond Future	2	16	1,956.87
2050 On 06-Feb-2025			Bond Future	2	14	1,704.18
R033 On 06-Feb-2025			Bond Future	8	2,829	295,521.58
R035 On 06-Feb-2025			Bond Future	5	501	47,835.00
R038 On 06-Feb-2025			Bond Future	17	4,631	482,422.25
R186 On 06-Feb-2025			Bond Future	6	290	30,568.67
R202 On 06-Feb-2025			Bond Future	2	26	7,023.13
R248 On 06-Feb-2025			Bond Future	7	1,117	94,833.98
R248 On 08-May-2025			Bond Future	16	8,254	677,465.95
Grand Total for Daily Turnover Summary:				88	26,111	2,451,207.49