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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 12/12/2024**

**TO DATE: 12/12/2024**

<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	1	1,244	120,436.57
2032 On 06-Feb-2025			Bond Future	6	5,270	508,032.58
2033 On 06-Feb-2025			Bond Future	2	16	2,071.62
2037 On 06-Feb-2025			Bond Future	3	598	51,377.97
2038 On 06-Feb-2025			Bond Future	2	16	2,241.92
2046 On 06-Feb-2025			Bond Future	3	571	70,256.39
2050 On 06-Feb-2025			Bond Future	2	18	2,205.88
R038 On 06-Feb-2025			Bond Future	2	66	6,910.70
R186 On 06-Feb-2025			Bond Future	1	1,475	155,792.44
R202 On 06-Feb-2025			Bond Future	4	19	5,130.83
R209 On 06-Feb-2025			Bond Future	3	242	18,163.45
R213 On 06-Feb-2025			Bond Future	1	495	45,953.71
R248 On 06-Feb-2025			Bond Future	1	14,100	1,198,863.08
<b>Grand Total for Daily Turnover Summary:</b>				<b>31</b>	<b>24,130</b>	<b>2,187,437.14</b>