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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/12/2024

TO DATE: 13/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 06-Feb-2025			Bond Future	1	96	9,267.18
2033 On 06-Feb-2025			Bond Future	2	78	10,073.42
2038 On 06-Feb-2025			Bond Future	2	72	10,063.13
2046 On 06-Feb-2025			Bond Future	16	540	66,114.95
2050 On 06-Feb-2025			Bond Future	14	464	56,551.87
IGOV On 06-Feb-2025			Index Future	1	4	15,033.72
R033 On 06-Feb-2025			Bond Future	6	9,802	1,028,190.98
R035 On 06-Feb-2025			Bond Future	6	500	47,903.57
R038 On 06-Feb-2025			Bond Future	6	1,577	165,915.55
R186 On 06-Feb-2025			Bond Future	5	699	73,727.81
R202 On 06-Feb-2025			Bond Future	2	38	10,237.33
R213 On 06-Feb-2025			Bond Future	8	660	61,116.46
R248 On 06-Feb-2025			Bond Future	1	2,000	170,735.94
Grand Total for Daily Turnover Summary:				70	16,530	1,724,931.92