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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/12/2024

TO DATE: 17/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	10	1,640	158,108.09
2044 On 06-Feb-2025			Bond Future	6	120	9,806.75
IGOV On 06-Feb-2025			Index Future	1	3	11,275.29
R033 On 06-Feb-2025			Bond Future	2	32	3,333.30
R035 On 06-Feb-2025			Bond Future	3	252	24,014.61
R038 On 06-Feb-2025			Bond Future	2	47	4,920.13
R186 On 06-Feb-2025			Bond Future	5	910	95,912.67
R209 On 06-Feb-2025			Bond Future	2	20	1,496.68
R213 On 06-Feb-2025			Bond Future	2	12	1,108.69
Grand Total for Daily Turnover Summary:				33	3,036	309,976.20