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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/12/2024

TO DATE: 18/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	16	6,132	589,679.12
2032 On 06-Feb-2025			Bond Future	5	9,764	935,128.35
2037 On 06-Feb-2025			Bond Future	6	580	49,429.25
R035 On 06-Feb-2025			Bond Future	1	2,249	213,829.63
R035 On 08-May-2025			Bond Future	2	4	370.64
R038 On 06-Feb-2025			Bond Future	3	1,224	127,215.22
R186 On 06-Feb-2025			Bond Future	1	313	32,989.74
R213 On 06-Feb-2025			Bond Future	3	182	16,778.00
R248 On 06-Feb-2025			Bond Future	6	500	42,064.73
Grand Total for Daily Turnover Summary:				43	20,948	2,007,484.68