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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/12/2024

TO DATE: 20/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	26	9,484	907,932.87
2032 On 06-Feb-2025			Bond Future	13	6,090	579,391.10
2037 On 06-Feb-2025			Bond Future	4	8,012	677,566.09
2038 On 06-Feb-2025			Bond Future	2	50	6,969.58
2040 On 06-Feb-2025			Bond Future	4	2,566	216,793.01
2044 On 06-Feb-2025			Bond Future	2	1,618	130,083.46
2046 On 06-Feb-2025			Bond Future	2	52	6,344.35
2050 On 06-Feb-2025			Bond Future	2	24	2,913.62
R033 On 06-Feb-2025			Bond Future	3	206	21,285.24
R035 On 06-Feb-2025			Bond Future	2	2,072	195,443.68
R038 On 06-Feb-2025			Bond Future	4	206	21,328.28
R053 On 06-Feb-2025			Bond Future	1	8	860.64
R186 On 06-Feb-2025			Bond Future	2	952	100,101.22
R213 On 06-Feb-2025			Bond Future	6	1,217	111,583.33
Grand Total for Daily Turnover Summary:				73	32,557	2,978,596.47