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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/09/2024

TO DATE: 25/09/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	3	32,334	3,191,207.89
2030 On 06-Feb-2025			Bond Future	1	28,810	2,784,516.17
2032 On 07-Nov-2024			Bond Future	1	16,670	1,571,863.31
2032 On 06-Feb-2025			Bond Future	1	16,670	1,603,306.76
2037 On 07-Nov-2024			Bond Future	1	9,680	860,330.23
2037 On 06-Feb-2025			Bond Future	1	9,680	836,299.44
2040 On 07-Nov-2024			Bond Future	1	5,670	510,572.22
2040 On 06-Feb-2025			Bond Future	1	5,670	495,208.56
2044 On 07-Nov-2024			Bond Future	5	686	59,137.73
2044 On 06-Feb-2025			Bond Future	1	470	39,313.19
R035 On 07-Nov-2024			Bond Future	2	16,300	1,531,308.56
R035 On 06-Feb-2025			Bond Future	1	16,070	1,539,907.27
R186 On 07-Nov-2024			Bond Future	8	23,840	2,597,779.18
R186 On 06-Feb-2025			Bond Future	1	17,134	1,813,394.02
R209 On 07-Nov-2024			Bond Future	2	230	17,089.89
R213 On 07-Nov-2024			Bond Future	2	68	6,178.99
R248 On 07-Nov-2024			Bond Future	1	193,385	16,557,643.04
R248 On 06-Feb-2025			Bond Future	1	193,385	16,888,859.33
Grand Total for Daily Turnover Summary:				34	586,752	52,903,915.77