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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/10/2024

TO DATE: 09/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 07-Nov-2024			Bond Future	4	132	24,401.34
2030 On 07-Nov-2024			Bond Future	7	3,618	352,234.79
2030 On 06-Feb-2025			Bond Future	1	2	191.06
2032 On 07-Nov-2024			Bond Future	19	20,307	1,885,886.99
2032 On 06-Feb-2025			Bond Future	13	15,730	1,492,040.86
2037 On 07-Nov-2024			Bond Future	38	27,324	2,367,430.43
2037 On 06-Feb-2025			Bond Future	8	1,739	146,839.25
2040 On 07-Nov-2024			Bond Future	19	5,004	438,776.62
2044 On 07-Nov-2024			Bond Future	9	470	39,152.83
R035 On 07-Nov-2024			Bond Future	9	1,363	125,301.52
R035 On 06-Feb-2025			Bond Future	1	83	7,805.47
R186 On 07-Nov-2024			Bond Future	16	13,329	1,445,782.92
R202 On 07-Nov-2024			Bond Future	4	132	35,630.61
R209 On 07-Nov-2024			Bond Future	2	4	289.55
R213 On 07-Nov-2024			Bond Future	2	8,000	716,404.24
R248 On 07-Nov-2024			Bond Future	5	20	1,649.82
Grand Total for Daily Turnover Summary:				157	97,257	9,079,818.29