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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/10/2024

TO DATE: 11/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	7	2,466	240,723.63
2032 On 07-Nov-2024			Bond Future	2	193	17,950.76
2033 On 07-Nov-2024			Bond Future	2	90	11,419.98
2037 On 07-Nov-2024			Bond Future	20	18,073	1,575,743.10
2038 On 07-Nov-2024			Bond Future	2	82	11,380.94
2040 On 07-Nov-2024			Bond Future	4	5,378	471,781.72
2044 On 07-Nov-2024			Bond Future	6	3,200	268,242.05
2046 On 07-Nov-2024			Bond Future	2	94	11,239.67
2050 On 07-Nov-2024			Bond Future	2	94	11,396.90
ALBI On 07-Nov-2024			Index Future	1	16	172,537.44
ALBI On 06-Feb-2025			Index Future	1	16	176,971.84
IGOV On 07-Nov-2024			Index Future	1	118	437,116.84
R035 On 07-Nov-2024			Bond Future	14	4,988	460,245.98
R186 On 07-Nov-2024			Bond Future	3	8,122	882,053.75
R202 On 07-Nov-2024			Bond Future	2	42	11,322.79
R248 On 07-Nov-2024			Bond Future	1	11	912.00
Grand Total for Daily Turnover Summary:				70	42,983	4,761,039.39