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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/10/2024

TO DATE: 15/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	5	13,460	1,832,374.68
2030 On 07-Nov-2024			Bond Future	51	65,428	6,376,457.16
2030 On 06-Feb-2025			Bond Future	55	67,161	6,409,556.67
2032 On 06-Feb-2025			Bond Future	8	3,330	314,548.99
2033 On 06-Feb-2025			Bond Future	1	557	71,816.05
2037 On 07-Nov-2024			Bond Future	1	1	86.79
2044 On 07-Nov-2024			Bond Future	3	164	13,694.49
2044 On 06-Feb-2025			Bond Future	1	165	13,335.12
IGOV On 07-Nov-2024			Index Future	1	5	18,422.65
R035 On 07-Nov-2024			Bond Future	1	1	91.88
R053 On 07-Nov-2024			Bond Future	1	26	2,744.69
R053 On 06-Feb-2025			Bond Future	1	25	2,692.96
R186 On 07-Nov-2024			Bond Future	50	76,286	8,278,305.74
R186 On 06-Feb-2025			Bond Future	51	78,695	8,295,928.47
R209 On 07-Nov-2024			Bond Future	29	11,054	799,692.23
R209 On 06-Feb-2025			Bond Future	29	10,828	799,321.88
R210 On 07-Nov-2024			Bond Future	1	192	46,320.98
R213 On 06-Feb-2025			Bond Future	8	5,086	463,976.59
R214 On 07-Nov-2024			Bond Future	36	15,058	1,025,173.30

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000"s)</b>
R214 On 06-Feb-2025			Bond Future	50	17,566	1,219,442.44
R248 On 07-Nov-2024			Bond Future	23	20,348	1,673,712.33
R248 On 06-Feb-2025			Bond Future	25	20,820	1,747,402.96
<b>Grand Total for Daily Turnover Summary:</b>				<b>431</b>	<b>406,256</b>	<b>39,405,099.04</b>