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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/10/2024

TO DATE: 16/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 07-Nov-2024			Bond Future	13	8,514	1,574,497.85
2030 On 07-Nov-2024			Bond Future	62	48,161	4,689,439.77
2030 On 06-Feb-2025			Bond Future	62	49,085	4,680,203.97
2032 On 07-Nov-2024			Bond Future	20	13,491	1,251,441.27
2032 On 06-Feb-2025			Bond Future	18	13,431	1,271,731.65
2033 On 07-Nov-2024			Bond Future	6	2,306	291,764.13
2033 On 06-Feb-2025			Bond Future	4	738	95,429.09
2037 On 07-Nov-2024			Bond Future	4	3,712	322,141.13
2037 On 06-Feb-2025			Bond Future	3	3,200	269,517.66
2037 On 07-Aug-2025	12.17	Put	Bond Future	4	200	2,234.18
2038 On 07-Nov-2024			Bond Future	4	844	116,900.70
2038 On 06-Feb-2025			Bond Future	4	844	117,514.08
2040 On 07-Nov-2024			Bond Future	16	9,138	797,158.58
2040 On 06-Feb-2025			Bond Future	16	9,138	772,448.94
2044 On 07-Nov-2024			Bond Future	2	2,000	166,451.28
2044 On 06-Feb-2025			Bond Future	7	5,902	474,697.97
2046 On 07-Nov-2024			Bond Future	5	9,066	1,080,900.74
2046 On 06-Feb-2025			Bond Future	5	9,066	1,103,022.41
2050 On 07-Nov-2024			Bond Future	5	4,406	532,478.05

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 06-Feb-2025			Bond Future	5	4,406	533,031.09
R035 On 07-Nov-2024			Bond Future	14	16,913	1,555,889.25
R035 On 06-Feb-2025			Bond Future	16	16,915	1,588,334.83
R053 On 07-Nov-2024			Bond Future	2	2	210.02
R186 On 07-Nov-2024			Bond Future	40	41,514	4,503,265.61
R186 On 06-Feb-2025			Bond Future	40	42,726	4,502,375.73
R202 On 07-Nov-2024			Bond Future	4	782	210,527.69
R202 On 06-Feb-2025			Bond Future	4	782	210,777.19
R213 On 06-Feb-2025			Bond Future	8	388	35,275.57
R214 On 06-Feb-2025			Bond Future	18	1,816	125,643.76
R248 On 06-Feb-2025			Bond Future	4	882	73,976.97
Grand Total for Daily Turnover Summary:				415	320,368	32,949,281.17