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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/10/2024

TO DATE: 17/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	31	70,756	6,861,112.52
2030 On 06-Feb-2025			Bond Future	34	70,806	6,723,250.57
2032 On 07-Nov-2024			Bond Future	30	107,140	9,864,503.48
2032 On 06-Feb-2025			Bond Future	31	107,186	10,065,609.61
2033 On 07-Nov-2024			Bond Future	3	10,576	1,337,282.32
2033 On 08-May-2025			Bond Future	3	10,576	1,374,245.44
2037 On 07-Nov-2024			Bond Future	33	197,655	17,025,347.08
2037 On 06-Feb-2025			Bond Future	30	197,715	16,538,218.68
2040 On 07-Nov-2024			Bond Future	30	92,166	7,970,031.26
2040 On 06-Feb-2025			Bond Future	30	94,354	7,899,430.62
2044 On 07-Nov-2024			Bond Future	26	83,948	6,909,491.72
2044 On 06-Feb-2025			Bond Future	16	66,554	5,300,069.72
2044 On 08-May-2025			Bond Future	10	17,394	1,407,892.10
2046 On 07-Nov-2024			Bond Future	8	11,622	1,384,749.68
2046 On 06-Feb-2025			Bond Future	8	11,622	1,413,432.77
2050 On 07-Nov-2024			Bond Future	5	8,696	1,049,294.14
2050 On 06-Feb-2025			Bond Future	5	8,696	1,050,668.11
IGOV On 07-Nov-2024			Index Future	1	8	29,423.60
R035 On 07-Nov-2024			Bond Future	38	56,371	5,138,159.84

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 06-Feb-2025			Bond Future	38	56,509	5,254,835.30
R053 On 07-Nov-2024			Bond Future	6	178	18,526.82
R053 On 06-Feb-2025			Bond Future	6	178	18,903.68
R186 On 07-Nov-2024			Bond Future	31	86,860	9,410,902.16
R186 On 06-Feb-2025			Bond Future	31	86,860	9,141,308.78
R209 On 07-Nov-2024			Bond Future	6	4,274	306,346.30
R209 On 08-May-2025			Bond Future	6	4,274	304,953.58
R213 On 07-Nov-2024			Bond Future	28	117,038	10,409,439.31
R213 On 06-Feb-2025			Bond Future	28	117,038	10,621,706.44
R214 On 07-Nov-2024			Bond Future	22	4,860	325,872.57
R214 On 06-Feb-2025			Bond Future	11	2,696	184,449.21
R214 On 08-May-2025			Bond Future	12	2,164	143,679.75
R248 On 07-Nov-2024			Bond Future	26	33,212	2,692,478.16
R248 On 06-Feb-2025			Bond Future	27	48,142	3,979,963.39
R248 On 08-May-2025			Bond Future	1	14,660	1,170,209.72
Grand Total for Daily Turnover Summary:				651	1,802,784	163,325,788.45