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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/10/2024

TO DATE: 18/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Nov-2024			Bond Future	4	2,124	283,563.81
2029 On 06-Feb-2025			Bond Future	2	668	91,028.17
2029 On 08-May-2025			Bond Future	2	1,456	200,176.15
2030 On 07-Nov-2024			Bond Future	47	29,940	2,904,974.01
2030 On 06-Feb-2025			Bond Future	52	39,830	3,784,299.83
2032 On 06-Feb-2025			Bond Future	24	75,379	7,073,653.39
2032 On 08-May-2025			Bond Future	18	74,810	6,843,277.67
2033 On 07-Nov-2024			Bond Future	19	8,306	1,050,249.26
2033 On 06-Feb-2025			Bond Future	19	8,306	1,072,001.93
2037 On 07-Nov-2024			Bond Future	5	291	24,985.11
2037 On 06-Feb-2025			Bond Future	10	2,090	174,771.65
2038 On 07-Nov-2024			Bond Future	10	1,450	201,295.12
2038 On 08-May-2025			Bond Future	10	1,450	206,324.88
2040 On 06-Feb-2025			Bond Future	4	157	13,088.75
R035 On 06-Feb-2025			Bond Future	1	44	4,088.66
R186 On 07-Nov-2024			Bond Future	40	28,146	3,049,392.81
R186 On 06-Feb-2025			Bond Future	83	30,511	3,211,385.50
R202 On 07-Nov-2024			Bond Future	5	1,458	392,266.65
R202 On 06-Feb-2025			Bond Future	2	920	247,871.29

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R202 On 08-May-2025			Bond Future	3	538	147,756.75
R210 On 07-Nov-2024			Bond Future	11	1,986	479,818.37
R210 On 06-Feb-2025			Bond Future	9	1,386	341,793.59
R210 On 08-May-2025			Bond Future	2	600	148,791.28
R213 On 06-Feb-2025			Bond Future	31	5,452	494,271.27
R214 On 06-Feb-2025			Bond Future	24	2,516	171,472.52
R248 On 07-Nov-2024			Bond Future	3	300	24,319.01
R248 On 06-Feb-2025			Bond Future	16	14,660	1,211,932.23
R248 On 08-May-2025			Bond Future	16	14,660	1,170,209.72
Grand Total for Daily Turnover Summary:				472	349,434	35,019,059.35