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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/10/2024

TO DATE: 21/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	5	7,859	761,792.02
2030 On 06-Feb-2025			Bond Future	7	10,459	993,036.51
2032 On 07-Nov-2024			Bond Future	4	2,176	200,541.07
2032 On 06-Feb-2025			Bond Future	4	2,176	204,631.48
2037 On 07-Nov-2024			Bond Future	7	7,390	634,659.99
2037 On 06-Feb-2025			Bond Future	8	7,843	653,885.20
2040 On 07-Nov-2024			Bond Future	8	2,662	229,058.85
2040 On 06-Feb-2025			Bond Future	14	5,214	434,527.27
2044 On 07-Nov-2024			Bond Future	4	30,750	2,519,957.31
2044 On 06-Feb-2025			Bond Future	12	31,190	2,471,652.08
GOVI On 07-Nov-2024			GOVI	2	2	21,084.60
IGOV On 07-Nov-2024			Index Future	4	796	2,929,423.28
IGOV On 06-Feb-2025			Index Future	4	796	2,986,512.40
R035 On 07-Nov-2024			Bond Future	14	6,981	635,230.08
R035 On 06-Feb-2025			Bond Future	15	7,821	726,215.93
R186 On 07-Nov-2024			Bond Future	1	2,500	270,604.88
R186 On 06-Feb-2025			Bond Future	1	2,500	262,658.33
R213 On 06-Feb-2025			Bond Future	12	666	60,375.49
R214 On 07-Nov-2024			Bond Future	4	938	62,651.70

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 07-Nov-2024			Bond Future	10	22,873	1,848,650.95
R248 On 06-Feb-2025			Bond Future	10	22,873	1,886,350.76
Grand Total for Daily Turnover Summary:				150	176,465	20,793,500.16