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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/10/2024

TO DATE: 23/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	3	28	3,808.22
2030 On 07-Nov-2024			Bond Future	6	1,183	114,126.59
2030 On 06-Feb-2025			Bond Future	13	27,769	2,627,972.63
2032 On 07-Nov-2024			Bond Future	7	365	33,462.77
2032 On 06-Feb-2025			Bond Future	5	35,813	3,364,907.93
2037 On 06-Feb-2025			Bond Future	7	10,662	886,625.34
2040 On 07-Nov-2024			Bond Future	4	462	39,386.18
2040 On 06-Feb-2025			Bond Future	14	17,472	1,455,800.25
2044 On 06-Feb-2025			Bond Future	3	1,350	107,248.41
GOVI On 07-Nov-2024			GOVI	2	10	105,200.00
GOVI On 06-Feb-2025			GOVI	2	10	107,267.40
IGOV On 07-Nov-2024			Index Future	1	187	691,511.04
IGOV On 06-Feb-2025			Index Future	2	374	1,411,490.96
R035 On 07-Nov-2024			Bond Future	3	520	46,846.32
R035 On 06-Feb-2025			Bond Future	7	12,357	1,144,428.52
R186 On 07-Nov-2024			Bond Future	1	94	10,169.46
R186 On 06-Feb-2025			Bond Future	7	6,747	709,461.95
R209 On 07-Nov-2024			Bond Future	2	254	17,995.41
R209 On 08-May-2025			Bond Future	5	6,180	439,240.90

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R213 On 07-Nov-2024			Bond Future	3	73	6,465.45
R213 On 06-Feb-2025			Bond Future	9	4,980	450,733.50
R214 On 06-Feb-2025			Bond Future	2	4	270.72
R214 On 08-May-2025			Bond Future	4	4,300	284,093.86
R248 On 06-Feb-2025			Bond Future	5	7,330	605,710.23
Grand Total for Daily Turnover Summary:				117	138,524	14,664,224.04