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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/10/2024

TO DATE: 25/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	22	2,590	250,823.29
2030 On 06-Feb-2025			Bond Future	2	1,797	170,756.34
2032 On 07-Nov-2024			Bond Future	23	3,011	277,635.82
2032 On 06-Feb-2025			Bond Future	4	1,380	129,645.63
2037 On 07-Nov-2024			Bond Future	23	2,703	232,949.76
2037 On 06-Feb-2025			Bond Future	2	469	39,389.04
2040 On 07-Nov-2024			Bond Future	74	8,993	779,385.00
2040 On 06-Feb-2025			Bond Future	4	1,556	130,991.66
2044 On 06-Feb-2025			Bond Future	2	900	71,840.45
GOVI On 07-Nov-2024			GOVI	4	128	1,355,918.08
GOVI On 06-Feb-2025			GOVI	4	128	1,383,607.04
R035 On 07-Nov-2024			Bond Future	78	9,383	855,284.77
R035 On 06-Feb-2025			Bond Future	12	5,642	526,816.76
R035 On 08-May-2025	11.46	Call	Bond Future	3	87	924.36
R035 On 08-May-2025	12.70	Put	Bond Future	3	87	1,106.50
R035 On 08-May-2025	13.35	Put	Bond Future	3	87	1,154.77
R186 On 07-Nov-2024			Bond Future	24	18,235	1,972,489.98
R186 On 06-Feb-2025			Bond Future	1	1,177	123,654.44
R202 On 07-Nov-2024			Bond Future	2	9	2,422.46

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R209 On 07-Nov-2024			Bond Future	23	3,015	216,780.94
R209 On 07-Nov-2024	10.55	Call	Bond Future	2	200	2,132.29
R209 On 06-Feb-2025			Bond Future	2	300	22,085.95
R213 On 07-Nov-2024			Bond Future	5	120	10,657.51
R214 On 06-Feb-2025			Bond Future	1	53	3,646.30
Grand Total for Daily Turnover Summary:				323	62,050	8,562,099.14