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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/10/2024

TO DATE: 29/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	2	180	17,110.54
2032 On 07-Nov-2024			Bond Future	6	624	57,877.46
2032 On 06-Feb-2025			Bond Future	5	329	31,142.02
2037 On 07-Nov-2024			Bond Future	2	9,532	829,530.31
2037 On 06-Feb-2025			Bond Future	2	9,532	806,043.22
2038 On 07-Nov-2024			Bond Future	2	220	30,450.83
2040 On 07-Nov-2024			Bond Future	2	240	21,055.56
2050 On 07-Nov-2024			Bond Future	5	2,136	257,744.57
2050 On 06-Feb-2025			Bond Future	5	2,136	258,094.67
ALBI On 07-Nov-2024			Index Future	3	33	358,078.11
ALBI On 06-Feb-2025			Index Future	3	33	365,500.11
GOVI On 07-Nov-2024			GOVI	9	577	6,162,640.97
GOVI On 06-Feb-2025			GOVI	7	569	6,203,759.28
IGOV On 07-Nov-2024			Index Future	2	10	36,936.80
IGOV On 06-Feb-2025			Index Future	2	10	37,707.40
R035 On 07-Nov-2024			Bond Future	4	606	55,953.70
R035 On 06-Feb-2025			Bond Future	22	10,500	987,843.79
R035 On 06-Feb-2025	10.10	Call	Bond Future	9	30,000	314,922.90
R202 On 07-Nov-2024			Bond Future	20	3,138	844,033.38

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R202 On 06-Feb-2025			Bond Future	19	3,138	845,221.05
R209 On 06-Feb-2025			Bond Future	9	14,806	1,094,150.81
R248 On 06-Feb-2025			Bond Future	2	720	60,651.23
Grand Total for Daily Turnover Summary:				142	89,069	19,676,448.72