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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/10/2024

TO DATE: 30/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 07-Nov-2024			Bond Future	4	13,110	2,424,375.97
2029 On 07-Nov-2024			Bond Future	4	3,330	443,367.69
2029 On 06-Feb-2025			Bond Future	6	4,140	561,715.80
2032 On 06-Feb-2025			Bond Future	5	4,194	396,726.20
2033 On 07-Nov-2024			Bond Future	5	3,010	379,315.50
2033 On 06-Feb-2025			Bond Future	9	3,384	434,651.93
2037 On 06-Feb-2025			Bond Future	9	8,139	687,662.41
2038 On 07-Nov-2024			Bond Future	5	2,580	358,282.48
2038 On 06-Feb-2025			Bond Future	9	2,718	378,803.96
2040 On 06-Feb-2025			Bond Future	14	2,091	176,888.80
2046 On 06-Feb-2025			Bond Future	2	88	10,664.37
2050 On 06-Feb-2025			Bond Future	3	240	28,907.55
ALBI On 07-Nov-2024			Index Future	1	9	97,681.23
ALBI On 06-Feb-2025			Index Future	4	12	133,088.08
IGOV On 07-Nov-2024			Index Future	1	5	18,468.40
IGOV On 06-Feb-2025			Index Future	1	5	18,858.95
R035 On 07-Nov-2024			Bond Future	1	53	4,883.58
R035 On 06-Feb-2025			Bond Future	26	18,477	1,733,058.83
R186 On 06-Feb-2025			Bond Future	7	554	58,176.20

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R202 On 06-Feb-2025			Bond Future	2	40	10,754.52
R209 On 06-Feb-2025			Bond Future	1	7,403	547,075.41
R210 On 07-Nov-2024			Bond Future	3	330	79,638.25
R210 On 06-Feb-2025			Bond Future	3	330	81,209.87
R214 On 06-Feb-2025			Bond Future	2	424	29,241.78
Grand Total for Daily Turnover Summary:				127	74,666	9,093,497.76