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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/10/2024

TO DATE: 31/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 07-Nov-2024			Bond Future	11	2,664	246,104.92
2032 On 06-Feb-2025			Bond Future	3	1,964	185,092.54
2037 On 07-Nov-2024			Bond Future	4	3,028	260,707.27
2037 On 06-Feb-2025			Bond Future	7	4,158	348,910.16
2040 On 06-Feb-2025			Bond Future	2	2	167.43
ALBI On 07-Nov-2024			Index Future	3	81	874,220.85
ALBI On 06-Feb-2025			Index Future	3	81	892,234.44
IGOV On 07-Nov-2024			Index Future	2	12	44,345.16
IGOV On 06-Feb-2025			Index Future	2	12	45,261.00
R035 On 06-Feb-2025			Bond Future	4	380	35,449.47
R186 On 06-Feb-2025			Bond Future	4	304	31,913.89
R209 On 07-Nov-2024	11.00	Put	Bond Future	1	100	1,068.62
R209 On 06-Feb-2025			Bond Future	2	200	14,699.16
R248 On 07-Nov-2024			Bond Future	8	500	40,908.07
R248 On 06-Feb-2025			Bond Future	11	2,484	205,892.45
Grand Total for Daily Turnover Summary:				67	15,970	3,226,975.45