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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/11/2024 **TO DATE: 06/11/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2029 On 06-Feb-2025			Bond Future	4	34	4,589.34
2030 On 07-Nov-2024			Bond Future	1	190	18,450.39
2030 On 07-Nov-2024	10.21	Call	Bond Future	12	1,158	10,848.95
2030 On 07-Nov-2024	10.71	Call	Bond Future	12	1,158	10,848.94
2030 On 06-Feb-2025			Bond Future	1	195	18,454.13
2032 On 07-Nov-2024	11.11	Call	Bond Future	12	1,158	11,580.46
2032 On 07-Nov-2024	11.61	Call	Bond Future	12	1,158	11,580.46
2037 On 07-Nov-2024			Bond Future	2	2	171.51
2037 On 06-Feb-2025			Bond Future	8	4,858	402,536.32
2040 On 07-Nov-2024			Bond Future	2	1,200	103,243.64
2040 On 07-Nov-2024	12.10	Call	Bond Future	8	1,280	14,439.73
2040 On 07-Nov-2024	12.60	Put	Bond Future	8	1,280	14,439.73
2040 On 07-Nov-2024	13.15	Put	Bond Future	8	1,280	14,439.73
2040 On 06-Feb-2025			Bond Future	18	2,428	202,044.13
2044 On 06-Feb-2025			Bond Future	2	2	157.98
GOVI On 06-Feb-2025			GOVI	3	6	64,507.32
R035 On 06-Feb-2025			Bond Future	18	16,186	1,501,507.82
R186 On 06-Feb-2025			Bond Future	22	7,422	778,671.57

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
R248 On 06-Feb-2025			Bond Future	16	4,533	371,619.84
Grand Total for Daily Turnover Summary:				**169**	**45,528**	**3,554,131.99**