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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/11/2024 **TO DATE: 18/11/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 06-Feb-2025			Bond Future	9	1,030	98,799.55
2040 On 06-Feb-2025			Bond Future	1	59	5,000.74
2044 On 06-Feb-2025	10.65	Call	Bond Future	27	26,475	297,234.03
2044 On 06-Feb-2025	11.15	Call	Bond Future	27	26,475	297,234.03
2044 On 06-Feb-2025	11.50	Put	Bond Future	27	26,475	297,234.03
GOVI On 06-Feb-2025			GOVI	1	1	10,931.52
R033 On 06-Feb-2025			Bond Future	5	838	86,381.02
R035 On 06-Feb-2025			Bond Future	7	4,404	416,597.38
R038 On 06-Feb-2025			Bond Future	3	204	21,007.77
R186 On 06-Feb-2025			Bond Future	2	3,362	353,927.85
R209 On 06-Feb-2025			Bond Future	1	213	15,810.90
Grand Total for Daily Turnover Summary:				**110**	**89,536**	**1,900,158.82**