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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 13/01/2025** **TO DATE: 13/01/2025**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000''s) |
|---|---|---|---|---|---|---|
| 2030 On 06-Feb-2025 | | | Bond Future | 7 | 1,892 | 179,487.61 |
| 2032 On 06-Feb-2025 | | | Bond Future | 8 | 2,064 | 194,179.26 |
| 2040 On 06-Feb-2025 | | | Bond Future | 4 | 4,098 | 341,025.54 |
| 2044 On 06-Feb-2025 | | | Bond Future | 3 | 864 | 67,729.86 |
| R035 On 06-Feb-2025 | | | Bond Future | 8 | 2,506 | 232,426.29 |
| R035 On 06-Nov-2025 | 10.95 | Call | Bond Future | 3 | 750 | 8,394.77 |
| R035 On 06-Nov-2025 | 11.45 | Put | Bond Future | 3 | 750 | 8,394.77 |
| R035 On 06-Nov-2025 | 11.95 | Put | Bond Future | 3 | 750 | 8,394.77 |
| R053 On 06-Feb-2025 | | | Bond Future | 3 | 388 | 40,576.63 |
| R186 On 06-Feb-2025 | | | Bond Future | 7 | 1,238 | 129,948.25 |
| R186 On 06-Nov-2025 | | | Bond Future | 2 | 894 | 94,509.15 |
| **Grand Total for Daily Turnover Summary:** | | | | **51** | **16,194** | **1,305,066.91** |