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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/01/2025 **TO DATE: 14/01/2025**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2029 On 06-Feb-2025			Bond Future	2	138	18,531.70
2029 On 06-Nov-2025			Bond Future	2	138	19,227.35
2030 On 06-Feb-2025			Bond Future	4	3,391	322,505.25
2032 On 06-Feb-2025			Bond Future	27	21,264	2,004,017.36
2033 On 06-Feb-2025			Bond Future	2	102	13,064.58
2037 On 05-Feb-2026	10.90	Call	Bond Future	9	5,910	67,934.03
2037 On 05-Feb-2026	12.27	Put	Bond Future	9	5,910	67,934.03
2040 On 06-Feb-2025			Bond Future	1	39	3,245.59
2044 On 06-Feb-2025			Bond Future	13	890	70,762.83
GOVI On 06-Feb-2025			GOVI	6	9	97,207.08
IGOV On 06-Feb-2025			Index Future	4	774	2,895,580.44
IGOV On 08-May-2025			Index Future	4	774	2,950,782.12
R035 On 06-Feb-2025			Bond Future	13	1,700	158,749.97
R035 On 08-May-2025			Bond Future	1	3,000	271,937.52
R209 On 06-Feb-2025			Bond Future	3	220	16,241.19
R213 On 06-Feb-2025			Bond Future	10	1,438	131,246.67
Grand Total for Daily Turnover Summary:				**110**	**45,697**	**9,108,967.72**