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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/02/2025 **TO DATE: 28/02/2025**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 08-May-2025			Bond Future	5	1,029	100,720.62
2032 On 08-May-2025			Bond Future	4	202	18,749.73
2037 On 08-May-2025			Bond Future	3	186	15,968.34
2037 On 05-Feb-2026	10.65	Call	Bond Future	9	5,790	66,370.02
2037 On 05-Feb-2026	11.36	Put	Bond Future	9	5,790	66,370.02
2037 On 05-Feb-2026	11.86	Put	Bond Future	9	5,790	66,370.02
2040 On 08-May-2025			Bond Future	3	32	2,743.69
2044 On 08-May-2025	10.85	Call	Bond Future	3	141	1,611.19
2044 On 08-May-2025	11.35	Call	Bond Future	5	235	2,685.32
2044 On 08-May-2025	11.76	Put	Bond Future	3	141	1,611.19
GOVI On 08-May-2025			GOVI	3	9	99,747.48
R035 On 08-May-2025			Bond Future	2	400	36,499.52
R038 On 08-May-2025			Bond Future	1	206	20,595.34
R186 On 08-May-2025			Bond Future	1	116	12,440.29
R209 On 08-May-2025			Bond Future	2	26	1,868.97
R214 On 08-May-2025			Bond Future	1	15	997.47
R248 On 08-May-2025			Bond Future	1	507	40,691.50
Grand Total for Daily Turnover Summary:				**64**	**20,615**	**556,040.70**