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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/01/2025

TO DATE: 09/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	1	30,860	2,955,507.87
2030 On 08-May-2025			Bond Future	3	36,210	3,537,004.58
2032 On 06-Feb-2025			Bond Future	1	18,620	1,773,966.32
2032 On 08-May-2025			Bond Future	3	26,320	2,447,928.68
2037 On 06-Feb-2025			Bond Future	1	8,680	732,742.68
2037 On 08-May-2025			Bond Future	1	8,680	747,265.28
2040 On 06-Feb-2025			Bond Future	1	5,670	480,002.18
2040 On 08-May-2025			Bond Future	1	5,670	489,594.12
2044 On 06-Feb-2025			Bond Future	4	1,844	148,719.64
2044 On 08-May-2025			Bond Future	1	470	38,586.43
2046 On 06-Feb-2025			Bond Future	7	548	66,359.37
2050 On 06-Feb-2025			Bond Future	9	1,740	209,416.52
R035 On 06-Feb-2025			Bond Future	10	17,846	1,679,139.74
R035 On 08-May-2025			Bond Future	2	16,270	1,487,558.13
R186 On 06-Feb-2025			Bond Future	1	18,734	1,970,770.15
R186 On 08-May-2025			Bond Future	2	19,834	2,127,829.90
R248 On 06-Feb-2025			Bond Future	1	179,655	15,042,292.17
R248 On 08-May-2025			Bond Future	2	180,555	14,616,954.61
<b>Grand Total for Daily Turnover Summary:</b>				<b>51</b>	<b>578,206</b>	<b>50,551,638.37</b>