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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/01/2025

TO DATE: 15/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	9	259	34,765.96
2030 On 06-Feb-2025			Bond Future	4	4,126	393,530.99
2030 On 08-May-2025			Bond Future	3	114	11,093.15
2030 On 08-May-2025	8.72	Call	Bond Future	14	579	5,385.73
2030 On 08-May-2025	9.22	Call	Bond Future	14	579	5,385.39
2030 On 08-May-2025	9.54	Put	Bond Future	14	579	5,384.13
2030 On 07-Aug-2025			Bond Future	1	16	1,519.41
2030 On 07-Aug-2025	8.72	Call	Bond Future	14	579	5,431.30
2030 On 07-Aug-2025	9.22	Call	Bond Future	14	579	5,404.68
2030 On 07-Aug-2025	9.81	Put	Bond Future	14	579	5,431.31
2030 On 06-Nov-2025	8.72	Call	Bond Future	14	579	5,479.36
2030 On 06-Nov-2025	9.22	Call	Bond Future	14	579	5,453.14
2030 On 06-Nov-2025	10.08	Put	Bond Future	14	579	5,479.36
2032 On 06-Feb-2025			Bond Future	32	13,382	1,270,219.87
2032 On 08-May-2025	9.40	Call	Bond Future	14	579	5,788.97
2032 On 08-May-2025	9.90	Call	Bond Future	14	579	5,772.69
2032 On 08-May-2025	10.28	Put	Bond Future	14	579	5,788.97
2032 On 07-Aug-2025	9.40	Call	Bond Future	14	579	5,841.58
2032 On 07-Aug-2025	9.90	Call	Bond Future	14	579	5,822.25

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 07-Aug-2025	10.59	Put	Bond Future	14	579	5,841.58
2032 On 06-Nov-2025	9.40	Call	Bond Future	14	579	5,899.89
2032 On 06-Nov-2025	9.90	Call	Bond Future	14	579	5,878.59
2032 On 06-Nov-2025	10.89	Put	Bond Future	14	579	5,899.89
2033 On 06-Feb-2025			Bond Future	4	498	63,822.68
2033 On 08-May-2025			Bond Future	4	498	64,389.91
2037 On 06-Feb-2025			Bond Future	2	80	6,723.71
2037 On 08-May-2025	10.50	Call	Bond Future	14	579	6,442.01
2037 On 08-May-2025	11.00	Call	Bond Future	14	579	6,424.70
2037 On 08-May-2025	11.46	Put	Bond Future	14	579	6,440.98
2037 On 07-Aug-2025	10.50	Call	Bond Future	14	579	6,505.77
2037 On 07-Aug-2025	11.00	Call	Bond Future	14	579	6,491.23
2037 On 07-Aug-2025	11.83	Put	Bond Future	14	579	6,504.73
2037 On 06-Nov-2025	10.50	Call	Bond Future	14	579	6,570.20
2037 On 06-Nov-2025	11.00	Call	Bond Future	14	579	6,553.24
2037 On 06-Nov-2025	12.16	Put	Bond Future	14	579	6,569.12
2038 On 06-Feb-2025			Bond Future	4	576	79,776.00
2038 On 08-May-2025			Bond Future	4	576	81,423.36
2040 On 06-Feb-2025			Bond Future	2	786	65,719.39
2044 On 06-Feb-2025			Bond Future	2	1,946	154,763.78
2044 On 08-May-2025			Bond Future	2	42	3,408.92
2044 On 07-Aug-2025			Bond Future	1	10	782.29
2046 On 06-Feb-2025			Bond Future	5	8,756	1,058,223.89
2046 On 08-May-2025			Bond Future	5	8,756	1,060,693.08
2050 On 06-Feb-2025			Bond Future	5	4,070	488,965.73
2050 On 08-May-2025			Bond Future	5	4,070	499,063.40
GOVI On 06-Feb-2025			GOVI	6	45	485,802.50
IGOV On 08-May-2025			Index Future	8	1,548	5,906,146.32
R035 On 06-Feb-2025			Bond Future	2	200	18,701.03
R035 On 08-May-2025			Bond Future	4	3,772	342,012.61
R035 On 08-May-2025	10.08	Call	Bond Future	14	579	6,190.33

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 08-May-2025	10.58	Call	Bond Future	14	579	6,176.77
R035 On 08-May-2025	11.01	Put	Bond Future	14	579	6,190.33
R035 On 07-Aug-2025	10.08	Call	Bond Future	14	579	6,247.94
R035 On 07-Aug-2025	10.58	Call	Bond Future	14	579	6,230.85
R035 On 07-Aug-2025	11.34	Put	Bond Future	14	579	6,246.88
R035 On 06-Nov-2025	10.08	Call	Bond Future	14	579	6,312.38
R035 On 06-Nov-2025	10.58	Call	Bond Future	14	579	6,294.95
R035 On 06-Nov-2025	11.67	Put	Bond Future	14	579	6,312.38
R053 On 08-May-2025			Bond Future	1	10,000	1,026,244.00
R186 On 06-Feb-2025			Bond Future	2	1,282	134,836.29
R202 On 06-Feb-2025			Bond Future	4	696	186,044.98
R202 On 08-May-2025			Bond Future	4	696	189,886.90
R213 On 06-Feb-2025			Bond Future	4	334	30,502.78
R248 On 06-Feb-2025			Bond Future	2	5,000	413,081.00
Grand Total for Daily Turnover Summary:				635	92,978	14,288,217.52