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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/01/2025

TO DATE: 17/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	8	200	26,845.23
2030 On 06-Feb-2025			Bond Future	2	800	76,532.94
2032 On 06-Feb-2025			Bond Future	9	1,610	152,213.38
2037 On 06-Feb-2025			Bond Future	2	42	3,519.88
2037 On 08-May-2025			Bond Future	6	8,280	711,010.54
2037 On 08-May-2025	10.50	Call	Bond Future	3	10	112.18
2037 On 08-May-2025	11.00	Call	Bond Future	3	10	111.46
2037 On 08-May-2025	11.46	Put	Bond Future	3	10	110.63
2037 On 07-Aug-2025	10.50	Call	Bond Future	3	10	114.21
2037 On 07-Aug-2025	11.00	Call	Bond Future	3	10	113.01
2037 On 07-Aug-2025	11.83	Put	Bond Future	3	10	110.39
2040 On 06-Feb-2025			Bond Future	12	1,080	91,062.56
2040 On 08-May-2025			Bond Future	2	1,488	128,110.54
2044 On 06-Feb-2025			Bond Future	2	178	14,297.84
2044 On 08-May-2025			Bond Future	4	984	80,609.35
GOVI On 06-Feb-2025			GOVI	1	327	3,548,424.15
GOVI On 08-May-2025			GOVI	1	327	3,619,425.66
R035 On 06-Feb-2025			Bond Future	8	702	65,907.50
R038 On 06-Feb-2025			Bond Future	1	361	37,254.51

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R053 On 08-May-2025			Bond Future	3	886	91,990.45
R186 On 06-Feb-2025			Bond Future	2	2,300	241,615.62
Grand Total for Daily Turnover Summary:				81	19,625	8,889,492.01