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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/01/2025

TO DATE: 21/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	40	97,924	9,580,106.64
2030 On 05-Feb-2026			Bond Future	40	99,716	9,563,992.90
2032 On 08-May-2025			Bond Future	30	7,240	673,203.30
2037 On 06-Feb-2025			Bond Future	42	69,430	5,875,473.69
2037 On 08-May-2025			Bond Future	56	74,109	6,397,216.04
2038 On 06-Feb-2025			Bond Future	4	2,472	342,888.67
2038 On 08-May-2025			Bond Future	4	2,424	342,977.12
2040 On 06-Feb-2025			Bond Future	25	19,004	1,614,982.53
2040 On 08-May-2025			Bond Future	31	18,870	1,635,680.11
2044 On 06-Feb-2025			Bond Future	17	4,765	385,491.12
2044 On 08-May-2025			Bond Future	14	4,681	386,284.69
2046 On 06-Feb-2025			Bond Future	2	7,780	939,793.37
2046 On 08-May-2025			Bond Future	2	7,779	941,394.17
2050 On 06-Feb-2025			Bond Future	6	8,786	1,055,323.19
2050 On 08-May-2025			Bond Future	6	8,742	1,071,169.66
R035 On 06-Feb-2025			Bond Future	40	30,541	2,885,521.00
R035 On 08-May-2025			Bond Future	50	31,265	2,872,030.48
R053 On 06-Feb-2025			Bond Future	1	8	867.34
R053 On 08-May-2025			Bond Future	1	8	837.78

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R186 On 06-Feb-2025			Bond Future	152	215,282	22,646,510.73
R186 On 08-May-2025			Bond Future	152	211,382	22,681,792.56
R202 On 06-Feb-2025			Bond Future	2	65	17,389.96
R202 On 08-May-2025			Bond Future	2	64	17,466.00
R214 On 06-Feb-2025			Bond Future	31	20,140	1,391,710.65
R214 On 08-May-2025			Bond Future	31	20,764	1,395,000.06
R248 On 06-Feb-2025			Bond Future	1	30,000	2,516,898.00
R248 On 08-May-2025			Bond Future	1	30,000	2,434,008.30
Grand Total for Daily Turnover Summary:				783	1,023,241	99,666,010.06