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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 22/01/2025

TO DATE: 22/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	65	127,256	12,206,154.67
2030 On 08-May-2025			Bond Future	24	27,087	2,650,851.42
2030 On 07-Aug-2025			Bond Future	1	25	2,399.16
2030 On 05-Feb-2026			Bond Future	40	99,716	9,563,992.90
2032 On 06-Feb-2025			Bond Future	18	13,431	1,283,529.35
2032 On 08-May-2025			Bond Future	25	13,950	1,302,209.35
2037 On 06-Feb-2025			Bond Future	1	88	7,436.75
2037 On 08-May-2025			Bond Future	4	294	25,566.91
2040 On 06-Feb-2025			Bond Future	22	10,832	924,381.13
2040 On 08-May-2025			Bond Future	39	12,816	1,116,624.94
2044 On 08-May-2025			Bond Future	13	41	528.17
2044 On 07-Aug-2025			Bond Future	1	6	479.77
ALBI On 06-Feb-2025			Index Future	1	15	166,684.65
ALBI On 08-May-2025			Index Future	1	15	169,898.40
IGOV On 06-Feb-2025			Index Future	1	187	699,881.16
IGOV On 08-May-2025			Index Future	1	187	714,040.80
R035 On 06-Feb-2025			Bond Future	20	22,957	2,181,291.48
R035 On 08-May-2025			Bond Future	39	28,663	2,648,908.51
R035 On 07-Aug-2025	11.30	Put	Bond Future	10	17,000	179,267.21

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R053 On 06-Feb-2025			Bond Future	1	2	217.34
R186 On 06-Feb-2025			Bond Future	47	28,550	3,004,597.15
R186 On 08-May-2025			Bond Future	49	28,430	3,051,858.19
R209 On 06-Feb-2025			Bond Future	38	20,736	1,533,384.28
R209 On 08-May-2025			Bond Future	38	21,268	1,537,150.02
R213 On 06-Feb-2025			Bond Future	40	22,014	2,024,567.47
R213 On 08-May-2025			Bond Future	61	28,225	2,546,834.67
R213 On 07-Aug-2025			Bond Future	1	17	1,568.58
R214 On 08-May-2025			Bond Future	2	66	4,467.58
R248 On 06-Feb-2025			Bond Future	26	30,522	2,558,665.18
R248 On 08-May-2025			Bond Future	25	31,650	2,565,667.05
Grand Total for Daily Turnover Summary:				654	586,046	54,673,104.24