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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/01/2025

TO DATE: 23/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	10	10,973	1,471,091.42
2029 On 08-May-2025			Bond Future	9	7,720	1,044,974.77
2030 On 06-Feb-2025			Bond Future	2	10	962.23
2030 On 08-May-2025			Bond Future	2	22	2,156.69
2030 On 07-Aug-2025			Bond Future	2	10	960.73
2032 On 06-Feb-2025			Bond Future	12	80,210	7,671,430.38
2032 On 08-May-2025			Bond Future	15	80,228	7,493,044.94
2033 On 06-Feb-2025			Bond Future	21	8,650	1,110,431.39
2033 On 08-May-2025			Bond Future	20	8,202	1,061,847.03
2037 On 08-May-2025			Bond Future	1	200	17,396.38
2040 On 06-Feb-2025			Bond Future	3	442	37,698.88
2040 On 07-Aug-2025			Bond Future	3	442	37,216.95
2044 On 06-Feb-2025			Bond Future	16	70,132	5,700,947.52
2044 On 08-May-2025			Bond Future	42	70,214	5,819,258.41
2046 On 06-Feb-2025			Bond Future	14	15,500	1,868,547.01
2046 On 08-May-2025			Bond Future	14	15,500	1,871,935.62
2050 On 06-Feb-2025			Bond Future	11	12,038	1,442,301.55
2050 On 08-May-2025			Bond Future	11	12,038	1,471,346.96
ALBI On 06-Feb-2025			Index Future	1	15	166,684.65

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
ALBI On 08-May-2025			Index Future	1	15	169,898.40
GOVI On 06-Feb-2025			GOVI	3	21	228,728.99
R035 On 06-Feb-2025			Bond Future	39	39,420	3,740,035.52
R035 On 08-May-2025			Bond Future	39	39,190	3,616,064.61
R053 On 06-Feb-2025			Bond Future	14	4,410	478,661.27
R053 On 08-May-2025			Bond Future	14	4,410	462,389.96
R186 On 06-Feb-2025			Bond Future	31	55,732	5,864,039.11
R186 On 08-May-2025			Bond Future	31	55,732	5,981,710.54
R202 On 06-Feb-2025			Bond Future	2	920	246,391.35
R202 On 08-May-2025			Bond Future	2	920	251,353.25
R210 On 06-Feb-2025			Bond Future	11	1,762	428,508.64
R210 On 08-May-2025			Bond Future	11	1,760	430,743.41
R213 On 06-Feb-2025			Bond Future	30	175,482	16,192,303.23
R213 On 08-May-2025			Bond Future	30	175,482	15,893,645.15
R214 On 06-Feb-2025			Bond Future	10	1,916	133,076.01
R214 On 08-May-2025			Bond Future	10	1,916	129,417.83
R248 On 06-Feb-2025			Bond Future	8	7,718	647,997.34
R248 On 08-May-2025			Bond Future	9	7,718	626,683.23
Grand Total for Daily Turnover Summary:				504	967,070	93,811,881.32