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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/01/2025

TO DATE: 29/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	4	4,230	566,236.09
2029 On 08-May-2025			Bond Future	5	4,930	665,947.34
2030 On 06-Feb-2025			Bond Future	4	700	67,477.26
2030 On 08-May-2025			Bond Future	7	836	82,098.91
2032 On 06-Feb-2025			Bond Future	7	736	70,587.51
2032 On 08-May-2025			Bond Future	4	700	65,514.67
2033 On 06-Feb-2025			Bond Future	5	3,460	443,335.99
2033 On 08-May-2025			Bond Future	7	3,514	453,585.70
2037 On 06-Feb-2025			Bond Future	4	157	13,666.66
2037 On 08-May-2025			Bond Future	1	100	8,694.78
2038 On 06-Feb-2025			Bond Future	5	2,380	329,076.84
2038 On 08-May-2025			Bond Future	5	2,380	335,638.95
2040 On 06-Feb-2025			Bond Future	6	267	23,367.26
2040 On 08-May-2025			Bond Future	7	556	48,394.21
2040 On 07-Aug-2025			Bond Future	8	7,956	669,730.19
2040 On 05-Feb-2026			Bond Future	2	100	8,563.85
2044 On 06-Feb-2025			Bond Future	6	1,221	99,152.83
2044 On 08-May-2025			Bond Future	11	6,192	513,248.75
R033 On 08-May-2025			Bond Future	1	1	100.76

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 06-Feb-2025			Bond Future	12	676	64,659.47
R035 On 08-May-2025			Bond Future	9	622	57,953.60
R202 On 08-May-2025			Bond Future	1	7	1,906.43
R209 On 06-Feb-2025			Bond Future	5	1,042	77,974.74
R209 On 08-May-2025			Bond Future	2	1,000	72,820.81
R210 On 06-Feb-2025			Bond Future	3	330	80,052.11
R210 On 08-May-2025			Bond Future	3	330	80,486.49
R214 On 06-Feb-2025			Bond Future	6	517	36,194.10
R214 On 08-May-2025			Bond Future	1	200	13,508.44
R248 On 06-Feb-2025			Bond Future	3	27	2,417.06
Grand Total for Daily Turnover Summary:				144	45,167	4,952,391.77