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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/01/2025

TO DATE: 30/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	1	91	8,958.09
2032 On 06-Feb-2025			Bond Future	2	1,160	111,009.04
2032 On 08-May-2025			Bond Future	9	2,968	277,512.98
2040 On 06-Feb-2025			Bond Future	4	400	34,095.52
2040 On 05-Feb-2026			Bond Future	2	100	8,523.88
2044 On 08-May-2025			Bond Future	9	5,480	453,526.99
2050 On 06-Feb-2025			Bond Future	3	300	36,040.15
2050 On 08-May-2025			Bond Future	3	300	36,771.98
R035 On 06-Feb-2025			Bond Future	4	800	76,160.00
R035 On 08-May-2025			Bond Future	8	5,598	517,577.25
R035 On 08-May-2025	11.46	Call	Bond Future	3	57	588.53
R035 On 08-May-2025	12.70	Put	Bond Future	3	57	724.09
R035 On 08-May-2025	13.35	Put	Bond Future	3	57	760.92
R186 On 08-May-2025			Bond Future	6	2,434	261,263.64
R213 On 08-May-2025			Bond Future	6	1,612	146,063.58
R214 On 08-May-2025			Bond Future	2	444	30,019.17
R248 On 08-May-2025			Bond Future	8	1,714	139,735.10
Grand Total for Daily Turnover Summary:				76	23,572	2,139,330.92