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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/01/2025

TO DATE: 31/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	11	526	70,587.43
2029 On 08-May-2025			Bond Future	11	526	71,248.21
2030 On 06-Feb-2025			Bond Future	35	96,706	9,298,611.72
2030 On 08-May-2025			Bond Future	9	2,400	235,607.83
2030 On 07-Aug-2025			Bond Future	28	94,496	9,071,309.83
2032 On 06-Feb-2025			Bond Future	6	8,070	771,881.22
2032 On 08-May-2025			Bond Future	11	8,770	818,845.23
2033 On 06-Feb-2025			Bond Future	2	360	46,250.64
2033 On 08-May-2025			Bond Future	2	360	46,624.18
2037 On 06-Feb-2025			Bond Future	28	147,800	12,609,954.58
2037 On 08-May-2025			Bond Future	53	21,038	1,823,262.44
2037 On 07-Aug-2025			Bond Future	28	147,800	12,486,383.44
2038 On 08-May-2025			Bond Future	2	120	16,845.36
2040 On 06-Feb-2025			Bond Future	26	69,188	5,892,462.34
2040 On 08-May-2025			Bond Future	7	3,570	310,548.33
2040 On 07-Aug-2025			Bond Future	23	66,184	5,563,453.51
2044 On 06-Feb-2025			Bond Future	3	756	61,416.90
2044 On 08-May-2025			Bond Future	11	1,280	105,659.85
2046 On 06-Feb-2025			Bond Future	2	274	33,200.85

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2046 On 08-May-2025			Bond Future	4	910	110,560.68
2050 On 08-May-2025			Bond Future	2	914	111,220.09
ALBI On 06-Feb-2025			Index Future	3	34	377,612.10
ALBI On 08-May-2025			Index Future	3	34	385,120.48
GOVI On 06-Feb-2025			GOVI	6	40	438,453.68
GOVI On 08-May-2025			GOVI	6	40	447,210.48
R035 On 06-Feb-2025			Bond Future	9	1,936	184,067.15
R035 On 08-May-2025			Bond Future	16	2,599	240,055.11
R053 On 08-May-2025			Bond Future	2	46	4,784.87
R186 On 06-Feb-2025			Bond Future	3	2,892	304,450.68
R186 On 08-May-2025			Bond Future	3	2,892	310,489.95
R209 On 06-Feb-2025			Bond Future	8	976	72,532.13
R209 On 08-May-2025			Bond Future	12	1,018	73,926.96
R213 On 06-Feb-2025			Bond Future	2	40	3,688.67
R213 On 08-May-2025			Bond Future	16	4,208	381,205.75
R214 On 06-Feb-2025			Bond Future	11	14,682	1,017,910.55
R214 On 08-May-2025			Bond Future	11	14,682	989,616.87
R248 On 06-Feb-2025			Bond Future	4	8,214	691,770.26
R248 On 08-May-2025			Bond Future	10	9,672	786,748.95
<b>Grand Total for Daily Turnover Summary:</b>				<b>429</b>	<b>736,053</b>	<b>66,265,579.31</b>