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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/02/2025

TO DATE: 03/02/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	10	5,008	478,726.94
2030 On 08-May-2025			Bond Future	11	7,058	688,352.58
2032 On 06-Feb-2025			Bond Future	6	2,346	222,661.11
2032 On 08-May-2025			Bond Future	12	2,684	248,688.53
2037 On 06-Feb-2025			Bond Future	4	308	25,918.07
2037 On 08-May-2025			Bond Future	14	1,862	160,173.01
2038 On 06-Feb-2025			Bond Future	2	146	20,160.60
2038 On 08-May-2025			Bond Future	2	146	20,551.67
2040 On 06-Feb-2025			Bond Future	2	76	6,388.13
2040 On 08-May-2025			Bond Future	22	15,560	1,335,986.22
2044 On 06-Feb-2025			Bond Future	3	92	7,331.28
2044 On 06-Feb-2025	12.00	Call	Bond Future	9	1,260	14,397.15
2044 On 06-Feb-2025	12.50	Call	Bond Future	9	1,260	14,397.15
2044 On 06-Feb-2025	13.75	Put	Bond Future	9	1,260	14,397.15
2044 On 08-May-2025			Bond Future	12	4,584	373,851.96
GOVI On 08-May-2025			GOVI	5	12	132,851.40
R033 On 08-May-2025			Bond Future	17	5,996	600,925.15
R035 On 06-Feb-2025			Bond Future	6	1,606	150,982.57
R035 On 08-May-2025			Bond Future	13	5,260	480,787.16

<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>
R038 On 08-May-2025			Bond Future	4	572	56,851.57
R186 On 06-Feb-2025			Bond Future	2	116	12,206.27
R186 On 08-May-2025			Bond Future	2	116	12,449.64
R209 On 06-Feb-2025			Bond Future	2	64	4,703.96
R209 On 08-May-2025			Bond Future	2	64	4,596.12
R213 On 06-Feb-2025			Bond Future	6	762	69,809.45
R213 On 08-May-2025			Bond Future	13	2,102	188,833.35
R214 On 06-Feb-2025			Bond Future	2	32	2,185.61
R214 On 06-Feb-2025	11.75	Call	Bond Future	9	1,556	17,421.04
R214 On 06-Feb-2025	12.25	Call	Bond Future	9	1,556	17,421.04
R214 On 06-Feb-2025	13.63	Put	Bond Future	9	1,556	17,421.04
R214 On 08-May-2025			Bond Future	2	32	2,123.64
R248 On 06-Feb-2025			Bond Future	4	126	10,417.24
R248 On 08-May-2025			Bond Future	10	162	12,930.17
<b>Grand Total for Daily Turnover Summary:</b>				<b>244</b>	<b>65,340</b>	<b>5,426,897.96</b>