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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/03/2025

TO DATE: 05/03/2025

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|--------|------|-------------|--------------|------------------|------------------------|
| 2030 On 08-May-2025 | | | Bond Future | 9 | 1,248 | 77,245.49 |
| 2032 On 08-May-2025 | | | Bond Future | 1 | 12 | 1,119.83 |
| 2044 On 07-Aug-2025 | 10.63 | Call | Bond Future | 27 | 27,000 | 309,931.38 |
| 2044 On 07-Aug-2025 | 11.30 | Call | Bond Future | 27 | 27,000 | 309,931.38 |
| 2044 On 07-Aug-2025 | 11.85 | Put | Bond Future | 27 | 27,000 | 309,931.38 |
| R035 On 08-May-2025 | | | Bond Future | 5 | 146 | 13,438.88 |
| R035 On 08-May-2025 | 11.46 | Call | Bond Future | 2 | 33 | 345.85 |
| R035 On 08-May-2025 | 12.70 | Put | Bond Future | 2 | 33 | 419.07 |
| R035 On 08-May-2025 | 13.35 | Put | Bond Future | 2 | 33 | 440.53 |
| R202 On 08-May-2025 | | | Bond Future | 2 | 22 | 6,020.38 |
| R213 On 08-May-2025 | | | Bond Future | 8 | 430 | 25,022.68 |
| R248 On 08-May-2025 | | | Bond Future | 1 | 5,000 | 405,453.05 |
| Grand Total for Daily Turnover Summary: | | | | 113 | 87,957 | 1,459,299.91 |