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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/04/2025

TO DATE: 16/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	14	4,973	485,871.28
2030 On 07-Aug-2025			Bond Future	15	3,367	322,063.84
2032 On 08-May-2025			Bond Future	27	28,699	2,642,178.83
2032 On 07-Aug-2025			Bond Future	27	28,699	2,693,795.03
2037 On 08-May-2025			Bond Future	11	5,098	444,053.74
2037 On 07-Aug-2025			Bond Future	14	3,860	330,699.13
2040 On 08-May-2025			Bond Future	16	9,160	762,067.27
2040 On 07-Aug-2025			Bond Future	13	8,784	705,545.11
2044 On 08-May-2025			Bond Future	2	30,000	2,359,927.30
2044 On 07-Aug-2025			Bond Future	2	30,000	2,274,195.50
2046 On 08-May-2025			Bond Future	2	14,922	1,774,209.54
2046 On 07-Aug-2025			Bond Future	2	14,922	1,808,493.28
2050 On 08-May-2025			Bond Future	2	13,236	1,590,949.99
2050 On 07-Aug-2025			Bond Future	2	13,236	1,590,256.29
IGOV On 08-May-2025			Index Future	2	374	1,409,699.50
IGOV On 07-Aug-2025			Index Future	2	374	1,437,330.62
R033 On 08-May-2025			Bond Future	1	2,183	218,671.00
R035 On 08-May-2025			Bond Future	33	38,819	3,481,247.81
R035 On 07-Aug-2025			Bond Future	31	34,705	3,172,747.78

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R053 On 08-May-2025			Bond Future	1	8	795.67
R186 On 08-May-2025			Bond Future	12	4,792	515,150.67
R209 On 08-May-2025			Bond Future	8	7,540	528,483.58
R213 On 08-May-2025			Bond Future	6	6,788	608,022.34
R214 On 08-May-2025			Bond Future	12	5,406	348,335.70
R248 On 08-May-2025			Bond Future	10	51,310	3,955,853.78
R248 On 07-Aug-2025			Bond Future	3	50,000	3,929,395.90
Grand Total for Daily Turnover Summary:				270	411,255	39,390,040.47