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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/04/2025

TO DATE: 29/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	3	882	87,569.44
2030 On 07-Aug-2025			Bond Future	7	9,626	934,379.95
2032 On 07-Aug-2025			Bond Future	16	4,964	475,157.06
2040 On 07-Aug-2025			Bond Future	26	14,746	1,202,443.84
2044 On 08-May-2025			Bond Future	2	154	12,343.63
2044 On 07-Aug-2025			Bond Future	2	154	11,909.01
2044 On 06-Nov-2025			Bond Future	49	45,866	3,609,891.65
ALBI On 08-May-2025			Index Future	3	69	774,750.63
ALBI On 07-Aug-2025			Index Future	3	69	789,777.91
GOVI On 07-Aug-2025			GOVI	1	13	145,851.68
R035 On 08-May-2025			Bond Future	3	864	78,921.44
R035 On 07-Aug-2025			Bond Future	3	864	80,458.21
R035 On 06-Nov-2025			Bond Future	17	10,184	922,194.50
R038 On 08-May-2025			Bond Future	15	10,991	1,087,893.55
R038 On 07-Aug-2025			Bond Future	8	7,568	763,539.38
R186 On 08-May-2025			Bond Future	48	37,524	4,046,295.85
R186 On 07-Aug-2025			Bond Future	48	38,302	4,006,218.13
R214 On 08-May-2025			Bond Future	10	3,416	223,928.74
R214 On 07-Aug-2025			Bond Future	10	3,294	220,076.82

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R214 On 06-Nov-2025			Bond Future	29	46,934	3,042,394.70
Grand Total for Daily Turnover Summary:				303	236,484	22,515,996.10