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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/05/2025

TO DATE: 02/05/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	22	19,848	1,924,506.68
2032 On 08-May-2025			Bond Future	6	666	62,541.58
2037 On 08-May-2025			Bond Future	12	1,302	111,044.41
2040 On 08-May-2025			Bond Future	6	1,520	128,415.95
2044 On 08-May-2025			Bond Future	6	1,500	119,793.59
ALBI On 08-May-2025			Index Future	1	13	146,095.82
ALBI On 07-Aug-2025			Index Future	1	13	148,910.32
GOVI On 07-Aug-2025			GOVI	1	10	112,562.20
R035 On 08-May-2025			Bond Future	55	70,766	6,471,238.74
R035 On 07-Aug-2025			Bond Future	43	67,560	6,297,223.01
R038 On 07-Aug-2025			Bond Future	7	2,302	232,060.96
R186 On 08-May-2025			Bond Future	50	48,488	5,227,559.77
R186 On 07-Aug-2025			Bond Future	47	24,269	2,538,033.75
R213 On 07-Aug-2025			Bond Future	3	458	42,590.95
R214 On 07-Aug-2025			Bond Future	10	5,671	378,520.15
Grand Total for Daily Turnover Summary:				270	244,386	23,941,097.88