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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/05/2025

TO DATE: 05/05/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 08-May-2025			Bond Future	16	7,137	670,551.64
2032 On 07-Aug-2025			Bond Future	16	7,137	683,458.54
2037 On 08-May-2025			Bond Future	4	10,189	868,035.44
2037 On 07-Aug-2025			Bond Future	6	19,721	1,628,406.32
2040 On 08-May-2025			Bond Future	19	9,051	761,767.12
2040 On 07-Aug-2025			Bond Future	14	8,031	652,939.76
2040 On 07-Aug-2025	11.10	Call	Bond Future	8	500	5,866.68
2044 On 08-May-2025			Bond Future	5	740	58,660.66
2050 On 08-May-2025			Bond Future	2	1,836	220,168.46
2050 On 07-Aug-2025			Bond Future	2	1,836	220,038.52
ALBI On 08-May-2025			Index Future	5	43	482,266.55
ALBI On 07-Aug-2025			Index Future	5	43	491,544.77
IGOV On 08-May-2025			Index Future	1	5	18,829.45
IGOV On 07-Aug-2025			Index Future	1	5	19,193.40
R035 On 08-May-2025			Bond Future	10	875	79,961.74
R035 On 07-Aug-2025			Bond Future	7	615	57,317.62
R186 On 07-Aug-2025			Bond Future	2	160	16,729.34
R202 On 08-May-2025			Bond Future	16	3,255	877,986.38
R202 On 07-Aug-2025			Bond Future	16	3,255	877,812.75

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R209 On 07-Aug-2025			Bond Future	1	2,407	175,746.74
R213 On 07-Aug-2025			Bond Future	26	21,340	1,978,619.19
R214 On 08-May-2025			Bond Future	8	6,000	391,551.98
R214 On 07-Aug-2025			Bond Future	10	6,740	448,475.24
Grand Total for Daily Turnover Summary:				200	110,921	11,685,928.30