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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/05/2025

TO DATE: 20/05/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Aug-2025			Bond Future	10	3,622	499,433.96
2030 On 07-Aug-2025			Bond Future	2	558	54,066.61
2032 On 07-Aug-2025			Bond Future	17	8,774	842,040.89
2037 On 07-Aug-2025			Bond Future	5	3,100	258,484.63
2040 On 07-Aug-2025			Bond Future	35	8,000	658,827.44
2040 On 06-Nov-2025			Bond Future	14	2,552	214,392.46
2040 On 07-May-2026	11.12	Call	Bond Future	8	2,460	29,561.75
2040 On 07-May-2026	12.03	Put	Bond Future	8	2,460	29,561.75
2040 On 07-May-2026	12.53	Put	Bond Future	8	2,460	29,561.75
2044 On 07-Aug-2025			Bond Future	3	2,320	179,700.82
2044 On 06-Nov-2025			Bond Future	6	4,501	354,458.61
R035 On 07-Aug-2025			Bond Future	13	3,190	299,884.97
R186 On 07-Aug-2025			Bond Future	2	1,558	162,828.65
R186 On 06-Nov-2025			Bond Future	24	5,344	569,382.69
R213 On 06-Nov-2025			Bond Future	4	7,000	639,484.02
R214 On 07-Aug-2025			Bond Future	3	190	12,821.16
R248 On 07-Aug-2025			Bond Future	1	1,500	120,331.79
Grand Total for Daily Turnover Summary:				163	59,589	4,954,823.94