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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/06/2025

TO DATE: 03/06/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	9	5,585	545,305.86
2037 On 07-Aug-2025			Bond Future	9	5,666	486,057.73
2040 On 07-Aug-2025			Bond Future	3	190	16,007.35
2040 On 07-May-2026	10.70	Call	Bond Future	12	4,380	50,910.75
2040 On 07-May-2026	11.72	Put	Bond Future	12	4,380	50,910.75
2040 On 07-May-2026	12.22	Put	Bond Future	12	4,380	50,910.75
2044 On 07-Aug-2025			Bond Future	2	32	2,528.64
2044 On 06-Nov-2025			Bond Future	2	98	7,906.22
GOVI On 07-Aug-2025			GOVI	3	147	1,683,799.74
R035 On 07-Aug-2025			Bond Future	1	1	95.80
R213 On 07-Aug-2025			Bond Future	3	9	847.85
R213 On 06-Nov-2025			Bond Future	2	102	9,415.34
R248 On 07-Aug-2025			Bond Future	3	198	16,192.44
Grand Total for Daily Turnover Summary:				73	25,168	2,920,889.25