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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/01/2025

TO DATE: 24/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	4	1,330	130,532.73
2032 On 06-Feb-2025			Bond Future	60	45,501	4,350,750.22
2032 On 08-May-2025			Bond Future	67	47,186	4,406,126.89
2033 On 06-Feb-2025			Bond Future	1	111	14,211.46
2037 On 06-Feb-2025			Bond Future	3	930	79,084.05
2037 On 08-May-2025			Bond Future	4	1,005	87,177.61
2040 On 08-May-2025			Bond Future	7	327	28,406.19
ALBI On 06-Feb-2025			Index Future	3	3	33,456.09
ALBI On 08-May-2025			Index Future	3	3	34,138.94
R035 On 06-Feb-2025			Bond Future	4	410	38,951.86
R035 On 08-May-2025			Bond Future	20	864	79,772.52
R038 On 06-Feb-2025			Bond Future	8	10,194	1,059,918.60
R038 On 08-May-2025			Bond Future	8	10,542	1,060,271.35
R186 On 08-May-2025			Bond Future	4	949	101,853.38
R214 On 08-May-2025			Bond Future	2	122	8,202.13
Grand Total for Daily Turnover Summary:				198	119,477	11,512,854.03