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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/03/2025

TO DATE: 25/03/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	7	5,172	505,748.96
2032 On 08-May-2025			Bond Future	5	152	14,110.17
2040 On 08-May-2025			Bond Future	10	300	25,246.32
2044 On 08-May-2025			Bond Future	14	4,395	349,902.02
R033 On 08-May-2025			Bond Future	1	36	3,650.13
R038 On 08-May-2025			Bond Future	1	25	2,472.98
R186 On 08-May-2025			Bond Future	6	379	40,695.80
R209 On 08-May-2025			Bond Future	4	114	8,122.81
R213 On 08-May-2025			Bond Future	4	3,050	274,572.86
R214 On 08-May-2025			Bond Future	3	181	11,770.99
R248 On 08-May-2025			Bond Future	1	179	14,066.02
Grand Total for Daily Turnover Summary:				56	13,983	1,250,359.07