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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/03/2025

TO DATE: 31/03/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	2	24	2,350.55
2037 On 08-May-2025			Bond Future	3	6,008	512,808.33
ALBI On 08-May-2025			Index Future	1	2	22,362.88
R035 On 08-May-2025			Bond Future	2	980	89,197.27
R209 On 08-May-2025			Bond Future	1	140	10,000.22
R213 On 08-May-2025			Bond Future	21	14,370	1,295,957.73
R248 On 08-May-2025			Bond Future	21	16,506	1,304,970.80
Grand Total for Daily Turnover Summary:				51	38,030	3,237,647.78