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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/05/2025

TO DATE: 27/05/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	16	7,478	725,675.61
2037 On 07-Aug-2025			Bond Future	5	1,438	120,171.12
2040 On 07-Aug-2025			Bond Future	2	280	23,126.64
2044 On 07-Aug-2025			Bond Future	3	110	8,531.95
2050 On 06-Nov-2025			Bond Future	7	3,342	403,879.96
R033 On 07-Aug-2025			Bond Future	2	348	36,309.80
R035 On 07-Aug-2025			Bond Future	2	296	27,918.65
R038 On 07-Aug-2025			Bond Future	2	254	25,906.53
R186 On 07-Aug-2025			Bond Future	2	168	17,565.15
R213 On 07-Aug-2025			Bond Future	2	913	85,174.79
Grand Total for Daily Turnover Summary:				43	14,627	1,474,260.20