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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/07/2025

TO DATE: 01/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	2	500	49,336.77
2032 On 07-Aug-2025			Bond Future	12	5,352	527,851.21
2040 On 07-Aug-2025			Bond Future	6	354	30,729.26
2046 On 07-Aug-2025			Bond Future	7	624	74,707.40
GOVI On 07-Aug-2025			GOVI	4	16	187,678.24
R035 On 07-Aug-2025			Bond Future	10	4,370	427,062.11
R035 On 07-Aug-2025	10.20	Put	Bond Future	9	16,000	158,425.44
R214 On 07-Aug-2025			Bond Future	8	324	22,953.44
Grand Total for Daily Turnover Summary:				58	27,540	1,478,743.86