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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 20/01/2025**

**TO DATE: 20/01/2025**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2029 On 06-Nov-2025			Bond Future	2	2	279.12
2030 On 06-Feb-2025			Bond Future	2	4	381.84
2030 On 08-May-2025			Bond Future	4	46	4,496.08
2032 On 06-Feb-2025			Bond Future	11	14,990	1,420,251.53
2032 On 08-May-2025			Bond Future	35	19,562	1,810,194.19
2037 On 06-Feb-2025			Bond Future	7	1,744	146,595.76
2037 On 08-May-2025			Bond Future	20	13,454	1,157,417.72
2040 On 06-Feb-2025			Bond Future	2	300	25,356.15
2044 On 06-Feb-2025			Bond Future	2	400	32,197.28
R035 On 06-Feb-2025			Bond Future	2	210	19,711.10
R035 On 08-May-2025			Bond Future	2	210	19,160.05
R053 On 08-May-2025			Bond Future	1	10,000	1,038,090.40
R186 On 08-May-2025			Bond Future	2	278	29,846.06
R209 On 08-May-2025			Bond Future	2	18	1,295.36
<b>Grand Total for Daily Turnover Summary:</b>				<b>94</b>	<b>61,218</b>	<b>5,705,272.64</b>