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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 27/02/2025**

**TO DATE: 27/02/2025**

<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>
2030 On 08-May-2025			Bond Future	7	5,631	551,524.49
2033 On 08-May-2025			Bond Future	1	48	6,204.96
2038 On 08-May-2025			Bond Future	1	44	6,214.03
2040 On 08-May-2025			Bond Future	8	2,410	207,842.76
2046 On 08-May-2025			Bond Future	1	52	6,294.65
2050 On 08-May-2025			Bond Future	1	52	6,375.41
R035 On 08-May-2025			Bond Future	6	500	45,912.02
R038 On 08-May-2025			Bond Future	2	28	2,809.71
R053 On 08-May-2025			Bond Future	2	52	5,424.25
R186 On 08-May-2025			Bond Future	1	77	8,260.17
R202 On 08-May-2025			Bond Future	1	24	6,542.59
R248 On 08-May-2025			Bond Future	1	9,380	761,517.08
<b>Grand Total for Daily Turnover Summary:</b>				<b>32</b>	<b>18,298</b>	<b>1,614,922.12</b>