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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 27/03/2025**

**TO DATE: 27/03/2025**

<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	4,396	430,463.47
2032 On 08-May-2025			Bond Future	6	594	55,062.66
2037 On 08-May-2025			Bond Future	10	5,169	439,567.72
2040 On 08-May-2025			Bond Future	6	460	38,878.91
R035 On 08-May-2025			Bond Future	12	1,302	118,327.73
R214 On 08-May-2025			Bond Future	1	15	976.02
R248 On 08-May-2025			Bond Future	1	30	2,363.23
<b>Grand Total for Daily Turnover Summary:</b>				<b>43</b>	<b>11,966</b>	<b>1,085,639.74</b>