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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 06/03/2025**

**TO DATE: 06/03/2025**

<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>
2032 On 08-May-2025			Bond Future	1	800	74,428.02
2033 On 08-May-2025			Bond Future	2	454	58,752.50
2037 On 08-May-2025			Bond Future	8	3,238	278,768.61
2040 On 08-May-2025			Bond Future	1	110	9,484.03
2050 On 08-May-2025			Bond Future	2	478	58,478.25
GOVI On 08-May-2025			GOVI	5	23	255,406.37
IGOV On 08-May-2025			Index Future	2	4	15,262.60
R035 On 08-May-2025			Bond Future	3	1,760	161,231.97
R209 On 08-May-2025			Bond Future	5	1,116	80,527.36
R214 On 08-May-2025			Bond Future	1	32	2,136.35
R248 On 08-May-2025			Bond Future	6	2,490	200,717.36
<b>Grand Total for Daily Turnover Summary:</b>				<b>36</b>	<b>10,505</b>	<b>1,195,193.41</b>