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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 29/04/2024**

**TO DATE: 29/04/2024**

<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 01-Aug-2024			Bond Future	4	8,172	702,083.57
2032 On 07-Nov-2024			Bond Future	3	60	5,017.10
2037 On 01-Aug-2024			Bond Future	9	465	34,582.63
2040 On 02-May-2024			Bond Future	9	212	16,362.27
2040 On 01-Aug-2024			Bond Future	2	2	148.78
2040 On 07-Nov-2024			Bond Future	2	122	9,274.24
2044 On 02-May-2024			Bond Future	2	6	439.52
2044 On 01-Aug-2024			Bond Future	2	6	423.02
GOVI On 02-May-2024			GOVI	2	8	73,652.48
R035 On 02-May-2024			Bond Future	6	16	1,307.44
R035 On 01-Aug-2024			Bond Future	2	4	333.92
R035 On 07-Nov-2024			Bond Future	2	96	7,795.74
R186 On 01-Aug-2024			Bond Future	1	2,915	301,623.42
R248 On 02-May-2024			Bond Future	6	12	863.20
R248 On 01-Aug-2024			Bond Future	8	40	2,940.55
<b>Grand Total for Daily Turnover Summary:</b>				<b>60</b>	<b>12,136</b>	<b>1,156,847.87</b>