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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 04/12/2024**

**TO DATE: 04/12/2024**

<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>
2030 On 06-Feb-2025			Bond Future	3	68	6,554.20
2032 On 06-Feb-2025			Bond Future	4	325	31,264.97
2037 On 06-Feb-2025			Bond Future	4	1,346	115,295.02
2044 On 06-Feb-2025			Bond Future	4	314	25,699.20
GOVI On 06-Feb-2025			GOVI	2	2	21,958.58
R035 On 06-Feb-2025			Bond Future	4	412	39,343.12
R035 On 08-May-2025			Bond Future	2	4	370.80
R038 On 06-Feb-2025			Bond Future	11	2,284	238,311.83
R186 On 06-Feb-2025			Bond Future	28	39,554	4,168,459.76
R209 On 06-Feb-2025			Bond Future	2	52	3,925.68
R213 On 06-Feb-2025			Bond Future	22	46,854	4,336,811.86
R248 On 06-Feb-2025			Bond Future	6	2,740	231,866.94
R248 On 08-May-2025			Bond Future	17	21,204	1,734,377.14
<b>Grand Total for Daily Turnover Summary:</b>				<b>109</b>	<b>115,159</b>	<b>10,954,239.11</b>