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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 25/04/2024**

**TO DATE: 25/04/2024**

<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>
2025 On 02-May-2024			Bond Future	4	640	114,726.97
2025 On 01-Aug-2024			Bond Future	4	640	116,078.25
2029 On 02-May-2024			Bond Future	1	90	11,540.10
2029 On 01-Aug-2024			Bond Future	1	90	11,781.76
2030 On 02-May-2024			Bond Future	1	130	11,798.12
2030 On 01-Aug-2024			Bond Future	1	130	11,536.37
2032 On 01-Aug-2024			Bond Future	6	3,721	315,513.17
2033 On 02-May-2024			Bond Future	6	1,604	193,945.08
2033 On 01-Aug-2024			Bond Future	6	1,604	198,219.27
2038 On 02-May-2024			Bond Future	2	950	124,037.37
2038 On 01-Aug-2024			Bond Future	2	950	124,801.69
2040 On 02-May-2024			Bond Future	1	250	19,033.73
2040 On 01-Aug-2024			Bond Future	2	691	50,524.94
2040 On 07-Nov-2024			Bond Future	2	3,114	233,873.05
2046 On 02-May-2024			Bond Future	5	2,409	272,231.33
2046 On 01-Aug-2024			Bond Future	5	2,146	247,227.98
2050 On 02-May-2024			Bond Future	3	300	33,990.00
2050 On 01-Aug-2024			Bond Future	3	300	34,051.89
GOVI On 02-May-2024			GOVI	3	37	338,888.32

<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>
GOVI On 01-Aug-2024			GOVI	2	36	336,984.48
IGOV On 02-May-2024			Index Future	5	25	86,548.03
IGOV On 01-Aug-2024			Index Future	4	22	77,904.42
R035 On 01-Aug-2024	12.20	Call	Bond Future	11	15,300	191,198.59
R035 On 07-Nov-2024			Bond Future	2	100	8,006.90
R186 On 01-Aug-2024			Bond Future	2	734	75,588.72
R210 On 02-May-2024			Bond Future	3	330	77,664.56
R210 On 01-Aug-2024			Bond Future	1	110	26,066.40
R214 On 01-Aug-2024			Bond Future	3	268	15,957.42
R214 On 07-Nov-2024			Bond Future	2	490	28,320.75
<b>Grand Total for Daily Turnover Summary:</b>				<b>93</b>	<b>37,211</b>	<b>3,388,039.68</b>