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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 04/01/2024**

**TO DATE: 04/01/2024**

<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 01-Feb-2024			Bond Future	2	634	58,211.13
2032 On 01-Feb-2024			Bond Future	6	966	86,697.38
2037 On 01-Feb-2024			Bond Future	4	2,280	176,059.00
2040 On 01-Feb-2024			Bond Future	10	1,240	95,399.66
2044 On 01-Feb-2024			Bond Future	14	618	45,147.36
R035 On 01-Feb-2024			Bond Future	8	520	45,512.96
R186 On 01-Feb-2024			Bond Future	4	236	24,692.06
R209 On 01-Feb-2024			Bond Future	12	1,742	116,842.56
R214 On 01-Feb-2024			Bond Future	26	8,148	506,500.62
<b>Grand Total for Daily Turnover Summary:</b>				<b>86</b>	<b>16,384</b>	<b>1,155,062.73</b>