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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 02/02/2024**

**TO DATE: 02/02/2024**

<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	4	719.14
2030 On 02-May-2024			Bond Future	8	12	1,134.95
2032 On 02-May-2024			Bond Future	9	14,784	1,297,973.70
2040 On 02-May-2024			Bond Future	1	35	2,797.16
2044 On 02-May-2024			Bond Future	1	140	10,537.00
R186 On 02-May-2024			Bond Future	4	293	31,748.52
<b>Grand Total for Daily Turnover Summary:</b>				<b>27</b>	<b>15,268</b>	<b>1,344,910.46</b>