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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 26/02/2024**

**TO DATE: 26/02/2024**

<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>
2030 On 02-May-2024			Bond Future	3	116	10,755.52
2032 On 02-May-2024			Bond Future	2	4	345.39
R209 On 02-May-2024			Bond Future	4	132	8,559.23
R214 On 02-May-2024			Bond Future	2	16	956.78
R214 On 02-May-2024	12.14	Call	Bond Future	2	2,000	24,563.06
R214 On 02-May-2024	12.87	Put	Bond Future	2	2,000	24,563.06
R214 On 02-May-2024	13.52	Put	Bond Future	2	2,000	24,563.06
R248 On 02-May-2024			Bond Future	1	36	2,606.82
<b>Grand Total for Daily Turnover Summary:</b>				<b>18</b>	<b>6,304</b>	<b>96,912.92</b>