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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 01/03/2024**

**TO DATE: 01/03/2024**

<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	5	18,325	1,699,800.34
2032 On 02-May-2024			Bond Future	2	2,664	230,210.63
2037 On 02-May-2024			Bond Future	3	13,910	1,097,107.43
2040 On 02-May-2024			Bond Future	5	3,854	303,349.52
R035 On 02-May-2024			Bond Future	2	698	58,879.22
R186 On 07-Nov-2024			Bond Future	10	508	54,277.76
<b>Grand Total for Daily Turnover Summary:</b>				<b>27</b>	<b>39,959</b>	<b>3,443,624.91</b>