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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 03/04/2024**

**TO DATE: 03/04/2024**

<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>
2030 On 02-May-2024			Bond Future	3	86	7,825.38
2030 On 01-Aug-2024			Bond Future	3	1,500	133,613.81
2040 On 02-May-2024			Bond Future	24	9,030	694,018.04
2044 On 02-May-2024			Bond Future	11	2,260	163,996.90
R035 On 02-May-2024			Bond Future	8	798	65,063.57
R186 On 02-May-2024			Bond Future	8	12,837	1,368,739.28
R213 On 02-May-2024			Bond Future	3	1,467	120,075.88
R214 On 02-May-2024			Bond Future	5	3,010	176,315.96
R248 On 02-May-2024			Bond Future	18	9,148	657,591.54
<b>Grand Total for Daily Turnover Summary:</b>				<b>83</b>	<b>40,136</b>	<b>3,387,240.35</b>