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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 03/06/2024**

**TO DATE: 03/06/2024**

<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>
2029 On 07-Nov-2024			Bond Future	2	124	16,359.72
2030 On 01-Aug-2024			Bond Future	5	204	18,175.12
2032 On 01-Aug-2024			Bond Future	1	516	44,691.12
2040 On 01-Aug-2024			Bond Future	2	104	7,757.73
2044 On 01-Aug-2024			Bond Future	2	134	9,506.71
R035 On 01-Aug-2024			Bond Future	12	16,306	1,378,316.48
R186 On 01-Aug-2024			Bond Future	11	1,660	172,321.96
R213 On 01-Aug-2024			Bond Future	1	12	1,004.19
<b>Grand Total for Daily Turnover Summary:</b>				<b>36</b>	<b>19,060</b>	<b>1,648,133.03</b>