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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 07/06/2024**

**TO DATE: 07/06/2024**

<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>
2030 On 01-Aug-2024			Bond Future	10	3,078	275,722.27
2037 On 01-Aug-2024			Bond Future	2	70	5,230.92
2040 On 01-Aug-2024			Bond Future	2	66	4,933.73
2044 On 01-Aug-2024			Bond Future	7	195	13,775.65
R035 On 01-Aug-2024			Bond Future	4	775	65,411.15
R209 On 01-Aug-2024			Bond Future	1	150	9,801.34
R248 On 01-Aug-2024			Bond Future	18	3,849	281,980.79
<b>Grand Total for Daily Turnover Summary:</b>				<b>44</b>	<b>8,183</b>	<b>656,855.86</b>