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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 27/06/2024**

**TO DATE: 27/06/2024**

<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	12	4,752	434,552.91
2044 On 01-Aug-2024			Bond Future	7	330	24,896.08
GOVI On 01-Aug-2024			GOVI	4	39	379,361.45
R186 On 01-Aug-2024			Bond Future	9	4,116	430,990.27
R248 On 01-Aug-2024			Bond Future	1	30,000	2,368,215.90
R248 On 07-Nov-2024			Bond Future	1	30,000	2,290,719.00
<b>Grand Total for Daily Turnover Summary:</b>				<b>34</b>	<b>69,237</b>	<b>5,928,735.61</b>