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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 28/06/2024**

**TO DATE: 28/06/2024**

<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	6,840	629,072.15
2037 On 01-Aug-2024			Bond Future	3	226	17,686.40
2040 On 01-Aug-2024			Bond Future	2	40	3,170.72
2044 On 01-Aug-2024			Bond Future	17	1,455	108,029.55
R035 On 01-Aug-2024			Bond Future	2	226	20,079.06
R213 On 01-Aug-2024			Bond Future	14	6,332	550,711.52
R214 On 01-Aug-2024			Bond Future	6	1,216	77,931.13
R248 On 01-Aug-2024			Bond Future	7	576	45,044.02
<b>Grand Total for Daily Turnover Summary:</b>				<b>63</b>	<b>16,911</b>	<b>1,451,724.54</b>