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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 10/07/2024**

**TO DATE: 10/07/2024**

<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	665	61,610.83
2030 On 07-Nov-2024			Bond Future	10	556	52,840.03
2032 On 01-Aug-2024			Bond Future	11	310	28,276.62
2037 On 01-Aug-2024			Bond Future	7	26,234	2,112,868.11
2040 On 07-Nov-2024			Bond Future	2	40	3,316.85
2044 On 07-Nov-2024			Bond Future	1	33	2,604.33
R035 On 01-Aug-2024			Bond Future	10	3,018	271,687.46
R186 On 07-Nov-2024			Bond Future	2	1,333	143,608.35
R202 On 01-Aug-2024			Bond Future	4	309	80,737.77
R213 On 01-Aug-2024			Bond Future	8	5,479	483,419.90
R248 On 07-Nov-2024			Bond Future	2	6	466.92
<b>Grand Total for Daily Turnover Summary:</b>				<b>69</b>	<b>37,983</b>	<b>3,241,437.17</b>