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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 10/09/2024**

**TO DATE: 10/09/2024**

<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>
2025 On 07-Nov-2024			Bond Future	2	20	3,704.31
2030 On 07-Nov-2024			Bond Future	8	1,453	142,460.73
2033 On 07-Nov-2024			Bond Future	2	20	2,558.22
2037 On 07-Nov-2024			Bond Future	7	10,020	866,424.29
2038 On 07-Nov-2024			Bond Future	2	26	3,658.01
2046 On 07-Nov-2024			Bond Future	2	30	3,654.86
2050 On 07-Nov-2024			Bond Future	2	30	3,713.54
R186 On 07-Nov-2024			Bond Future	1	500	54,429.18
R202 On 07-Nov-2024			Bond Future	2	14	3,804.91
R213 On 07-Nov-2024			Bond Future	5	284	25,540.86
R214 On 07-Nov-2024			Bond Future	3	288	19,594.01
R248 On 07-Nov-2024			Bond Future	7	2,626	216,670.43
<b>Grand Total for Daily Turnover Summary:</b>				<b>43</b>	<b>15,311</b>	<b>1,346,213.36</b>