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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 13/09/2024**

**TO DATE: 13/09/2024**

<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>
2030 On 07-Nov-2024			Bond Future	6	1,076	105,900.18
2037 On 07-Nov-2024			Bond Future	4	920	80,052.70
2040 On 07-Nov-2024			Bond Future	6	820	71,929.18
2044 On 07-Nov-2024			Bond Future	2	380	31,912.02
R035 On 07-Nov-2024			Bond Future	7	600	55,285.73
R186 On 07-Nov-2024			Bond Future	5	644	70,155.84
R209 On 07-Nov-2024			Bond Future	2	226	16,473.28
R213 On 07-Nov-2024			Bond Future	2	580	52,305.49
R214 On 07-Nov-2024			Bond Future	4	309	21,130.34
R248 On 07-Nov-2024			Bond Future	2	80	6,636.79
<b>Grand Total for Daily Turnover Summary:</b>				<b>40</b>	<b>5,635</b>	<b>511,781.53</b>