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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 23/09/2024**

**TO DATE: 23/09/2024**

<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	3	2,394	236,393.85
2037 On 07-Nov-2024			Bond Future	18	7,969	704,229.78
2040 On 07-Nov-2024			Bond Future	5	664	59,490.63
2044 On 07-Nov-2024			Bond Future	4	1,089	93,389.65
R035 On 07-Nov-2024			Bond Future	6	786	73,723.74
R186 On 07-Nov-2024			Bond Future	6	1,788	194,820.30
R209 On 07-Nov-2024			Bond Future	2	48	3,553.46
R210 On 07-Nov-2024			Bond Future	3	176	42,677.57
R213 On 07-Nov-2024			Bond Future	4	44	3,998.40
R248 On 07-Nov-2024			Bond Future	1	50	4,249.48
<b>Grand Total for Daily Turnover Summary:</b>				<b>52</b>	<b>15,008</b>	<b>1,416,526.85</b>