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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 30/09/2024**

**TO DATE: 30/09/2024**

<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	52	5,139.37
2033 On 07-Nov-2024			Bond Future	4	264	33,618.04
2037 On 07-Nov-2024			Bond Future	12	2,183	194,911.17
2044 On 07-Nov-2024			Bond Future	16	5,280	454,694.88
R035 On 07-Nov-2024			Bond Future	1	1,300	122,491.54
R186 On 07-Nov-2024			Bond Future	3	7,716	841,268.43
R209 On 07-Nov-2024			Bond Future	5	138	10,275.63
R248 On 07-Nov-2024			Bond Future	2	1,140	97,199.77
<b>Grand Total for Daily Turnover Summary:</b>				<b>46</b>	<b>18,073</b>	<b>1,759,598.85</b>