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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 06/12/2024**

**TO DATE: 06/12/2024**

<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>
2032 On 06-Feb-2025			Bond Future	3	510	49,040.35
2037 On 06-Feb-2025			Bond Future	6	691	59,075.59
2040 On 06-Feb-2025			Bond Future	13	5,109	437,044.64
2044 On 06-Feb-2025			Bond Future	5	516	42,102.19
R038 On 06-Feb-2025			Bond Future	2	36	3,761.53
R186 On 06-Feb-2025			Bond Future	1	617	65,036.24
R209 On 06-Feb-2025			Bond Future	2	70	5,252.88
R214 On 06-Feb-2025			Bond Future	2	22	1,548.99
<b>Grand Total for Daily Turnover Summary:</b>				<b>34</b>	<b>7,571</b>	<b>662,862.41</b>