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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 10/12/2024**

**TO DATE: 10/12/2024**

<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>
2030 On 06-Feb-2025			Bond Future	3	251	24,230.56
2032 On 06-Feb-2025			Bond Future	8	4,997	480,770.49
2033 On 06-Feb-2025			Bond Future	2	24	3,115.71
2037 On 06-Feb-2025			Bond Future	2	10	859.23
2038 On 06-Feb-2025			Bond Future	2	26	3,656.99
2046 On 06-Feb-2025			Bond Future	2	30	3,698.26
2050 On 06-Feb-2025			Bond Future	2	24	2,947.58
R202 On 06-Feb-2025			Bond Future	2	58	15,720.72
R209 On 06-Feb-2025			Bond Future	15	3,696	277,791.47
R213 On 06-Feb-2025			Bond Future	1	149	13,805.79
R214 On 06-Feb-2025			Bond Future	1	40	2,811.25
R248 On 06-Feb-2025			Bond Future	4	406	34,637.39
<b>Grand Total for Daily Turnover Summary:</b>				<b>44</b>	<b>9,711</b>	<b>864,045.42</b>