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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 10/01/2024**

**TO DATE: 10/01/2024**

<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 01-Feb-2024			Bond Future	7	1,836	169,843.51
2030 On 02-May-2024			Bond Future	19	5,986	566,535.41
2032 On 01-Feb-2024			Bond Future	15	54,783	4,959,179.01
2032 On 02-May-2024			Bond Future	14	54,738	4,836,951.29
2037 On 01-Feb-2024			Bond Future	16	2,996	235,028.19
2037 On 02-May-2024			Bond Future	8	1,600	128,210.10
2044 On 01-Feb-2024			Bond Future	17	6,058	448,428.61
R035 On 01-Feb-2024			Bond Future	1	1,390	122,998.13
R186 On 01-Feb-2024			Bond Future	3	2,014	213,441.16
R248 On 01-Feb-2024			Bond Future	1	2,750	212,579.84
<b>Grand Total for Daily Turnover Summary:</b>				<b>101</b>	<b>134,151</b>	<b>11,893,195.24</b>