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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 02/08/2024**

**TO DATE: 02/08/2024**

<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	1	23	2,232.69
2032 On 07-Nov-2024			Bond Future	9	1,020	92,979.40
2037 On 07-Nov-2024			Bond Future	1	16	1,346.93
2040 On 07-Nov-2024			Bond Future	4	2,509	212,640.22
2044 On 07-Nov-2024			Bond Future	1	575	46,393.52
R035 On 07-Nov-2024			Bond Future	5	181	16,190.40
R186 On 07-Nov-2024			Bond Future	6	9,700	1,051,064.04
R248 On 07-Nov-2024			Bond Future	9	750	59,696.60
<b>Grand Total for Daily Turnover Summary:</b>				<b>36</b>	<b>14,774</b>	<b>1,482,543.79</b>