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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 06/08/2024**

**TO DATE: 06/08/2024**

<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	9	3,537	341,510.31
2032 On 07-Nov-2024			Bond Future	2	2,200	199,853.68
2037 On 07-Nov-2024			Bond Future	2	566	47,180.69
2040 On 07-Nov-2024			Bond Future	4	2,275	189,944.97
ALBI On 07-Nov-2024			Index Future	3	9	94,618.05
IGOV On 07-Nov-2024			Index Future	3	6	21,987.60
R035 On 07-Nov-2024			Bond Future	3	141	12,527.35
R186 On 07-Nov-2024			Bond Future	4	295	31,965.52
R209 On 07-Nov-2024			Bond Future	2	22	1,537.99
R213 On 07-Nov-2024			Bond Future	1	35	3,085.56
R214 On 07-Nov-2024			Bond Future	4	1,083	70,140.24
R248 On 07-Nov-2024			Bond Future	2	6	473.81
<b>Grand Total for Daily Turnover Summary:</b>				<b>39</b>	<b>10,175</b>	<b>1,014,825.77</b>