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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

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

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

<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>
2025 On 07-Nov-2024			Bond Future	1	5	50.00
2030 On 07-Nov-2024			Bond Future	21	13,800	1,329,909.64
2032 On 07-Nov-2024			Bond Future	1	12	1,089.27
2037 On 07-Nov-2024			Bond Future	4	2,781	232,242.87
2040 On 07-Nov-2024			Bond Future	3	285	23,911.17
2044 On 07-Nov-2024			Bond Future	1	16	1,282.97
R035 On 07-Nov-2024			Bond Future	7	8,656	769,809.09
R186 On 07-Nov-2024			Bond Future	2	162	17,544.40
R210 On 07-Nov-2024			Bond Future	5	142	34,179.50
R214 On 07-Nov-2024			Bond Future	9	17,702	1,147,297.24
R248 On 07-Nov-2024			Bond Future	3	120	9,490.03
<b>Grand Total for Daily Turnover Summary:</b>				<b>57</b>	<b>43,681</b>	<b>3,566,806.17</b>