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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 08/01/2024**

**TO DATE: 08/01/2024**

<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	1	620	56,974.88
2032 On 01-Feb-2024			Bond Future	1	870	78,078.99
2037 On 01-Feb-2024			Bond Future	5	216	16,738.34
2044 On 01-Feb-2024			Bond Future	2	1,244	90,753.27
R186 On 01-Feb-2024			Bond Future	14	4,534	479,803.88
R209 On 01-Feb-2024			Bond Future	13	1,646	110,886.49
R214 On 01-Feb-2024			Bond Future	31	9,086	568,601.18
R248 On 01-Feb-2024			Bond Future	1	600	45,657.55
<b>Grand Total for Daily Turnover Summary:</b>				<b>68</b>	<b>18,816</b>	<b>1,447,494.57</b>