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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 18/07/2024**

**TO DATE: 18/07/2024**

<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	2	311	29,672.64
2032 On 07-Nov-2024			Bond Future	17	34,635	3,112,726.49
2033 On 01-Aug-2024			Bond Future	4	668	83,099.20
2033 On 07-Nov-2024			Bond Future	4	668	84,046.42
2037 On 07-Nov-2024			Bond Future	1	2	166.59
2038 On 01-Aug-2024			Bond Future	4	840	112,704.48
2038 On 07-Nov-2024			Bond Future	4	840	115,347.96
2040 On 07-Nov-2024			Bond Future	1	2	168.12
2044 On 07-Nov-2024			Bond Future	1	1	80.24
2046 On 01-Aug-2024			Bond Future	5	9,062	1,058,042.87
2046 On 07-Nov-2024			Bond Future	5	9,062	1,062,945.41
2050 On 01-Aug-2024			Bond Future	5	4,402	509,461.07
2050 On 07-Nov-2024			Bond Future	5	4,402	521,408.10
GOVI On 01-Aug-2024			GOVI	2	329	3,332,937.96
GOVI On 07-Nov-2024			GOVI	1	327	3,389,920.71
R035 On 01-Aug-2024			Bond Future	12	4,814	436,701.30
R035 On 07-Nov-2024			Bond Future	29	2,281	201,218.85
R186 On 07-Nov-2024			Bond Future	1	1,623	175,039.74
R202 On 01-Aug-2024			Bond Future	4	780	203,851.44

<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>
R202 On 07-Nov-2024			Bond Future	4	780	208,632.84
R209 On 07-Nov-2024			Bond Future	7	1,795	124,546.52
R213 On 07-Nov-2024			Bond Future	9	6,558	571,092.08
R214 On 07-Nov-2024			Bond Future	7	529	34,298.97
<b>Grand Total for Daily Turnover Summary:</b>				<b>134</b>	<b>84,711</b>	<b>15,368,110.01</b>