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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 22/07/2024**

**TO DATE: 22/07/2024**

<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>
2025 On 01-Aug-2024			Bond Future	4	640	116,095.13
2030 On 01-Aug-2024			Bond Future	6	4,744	442,908.76
2030 On 07-Nov-2024			Bond Future	13	5,682	542,829.37
2032 On 01-Aug-2024			Bond Future	9	3,137	288,167.03
2032 On 07-Nov-2024			Bond Future	7	2,997	269,224.71
2037 On 01-Aug-2024			Bond Future	6	1,157	93,926.06
2037 On 07-Nov-2024			Bond Future	10	1,375	114,298.89
2040 On 07-Nov-2024			Bond Future	4	656	54,892.14
2044 On 07-Nov-2024			Bond Future	4	336	26,881.82
2044 On 07-Nov-2024	12.00	Put	Bond Future	31	41,625	489,188.24
2044 On 07-Nov-2024	12.25	Put	Bond Future	31	28,620	336,349.97
ALBI On 01-Aug-2024			Index Future	1	15	153,942.30
ALBI On 07-Nov-2024			Index Future	1	15	157,581.90
GOVI On 01-Aug-2024			GOVI	4	192	1,944,497.28
GOVI On 07-Nov-2024			GOVI	4	192	1,989,820.80
IGOV On 01-Aug-2024			Index Future	4	387	1,379,887.85
IGOV On 07-Nov-2024			Index Future	4	387	1,412,266.26
R035 On 01-Aug-2024			Bond Future	9	6,782	613,834.80
R035 On 07-Nov-2024			Bond Future	9	7,178	632,467.17

<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>
R186 On 07-Nov-2024			Bond Future	6	8,952	966,548.17
R209 On 01-Aug-2024			Bond Future	3	750	53,235.92
R213 On 07-Nov-2024			Bond Future	3	400	34,823.06
R248 On 01-Aug-2024			Bond Future	7	11,301	921,833.98
R248 On 07-Nov-2024			Bond Future	10	11,436	903,742.94
<b>Grand Total for Daily Turnover Summary:</b>				<b>190</b>	<b>138,956</b>	<b>13,939,244.56</b>