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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 26/07/2024**

**TO DATE: 26/07/2024**

<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 01-Aug-2024			Bond Future	3	330	30,995.59
2030 On 07-Nov-2024			Bond Future	3	330	31,704.86
2032 On 01-Aug-2024			Bond Future	7	2,166	200,685.45
2032 On 07-Nov-2024			Bond Future	7	2,166	196,339.86
2037 On 01-Aug-2024			Bond Future	2	9,532	779,515.33
2037 On 07-Nov-2024			Bond Future	8	10,202	853,520.19
2040 On 01-Aug-2024			Bond Future	2	253	20,708.22
2040 On 07-Nov-2024			Bond Future	3	371	31,115.97
2050 On 01-Aug-2024			Bond Future	5	2,136	248,960.01
2050 On 07-Nov-2024			Bond Future	5	2,136	254,756.76
ALBI On 01-Aug-2024			Index Future	3	39	403,673.40
ALBI On 07-Nov-2024			Index Future	3	39	413,285.21
IGOV On 01-Aug-2024			Index Future	3	21	75,424.86
IGOV On 07-Nov-2024			Index Future	3	21	77,224.98
R035 On 01-Aug-2024			Bond Future	4	600	54,727.61
R035 On 07-Nov-2024			Bond Future	5	620	55,044.10
R186 On 07-Nov-2024			Bond Future	1	2,886	312,517.64
R214 On 07-Nov-2024			Bond Future	2	230	14,993.05

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 07-Nov-2024			Bond Future	2	44	3,490.46
<b>Grand Total for Daily Turnover Summary:</b>				<b>71</b>	<b>34,122</b>	<b>4,058,683.56</b>