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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 10/06/2024 **TO DATE: 10/06/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	2	4,000	360,511.52
2030 On 07-Nov-2024			Bond Future	54	14,225	1,306,038.78
2037 On 01-Aug-2024			Bond Future	2	1,934	145,562.59
2037 On 07-Nov-2024			Bond Future	26	2,582	199,328.02
2040 On 01-Aug-2024			Bond Future	3	2,400	180,507.89
2040 On 07-Nov-2024			Bond Future	80	15,439	1,182,081.21
2044 On 01-Aug-2024			Bond Future	6	706	50,484.08
2046 On 01-Aug-2024			Bond Future	2	538	60,880.80
R035 On 01-Aug-2024			Bond Future	18	10,595	900,772.93
R186 On 01-Aug-2024			Bond Future	2	276	28,792.81
R213 On 07-Nov-2024			Bond Future	2	376	31,274.06
Grand Total for Daily Turnover Summary:				**197**	**53,071**	**4,446,234.69**