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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 12/07/2024 **TO DATE: 12/07/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
2030 On 01-Aug-2024			Bond Future	1	3,000	280,986.84
2030 On 07-Nov-2024			Bond Future	1	3,000	287,558.61
2040 On 01-Aug-2024			Bond Future	1	2,500	203,769.55
2040 On 07-Nov-2024			Bond Future	3	2,654	221,373.49
2044 On 07-Nov-2024			Bond Future	1	21	1,665.76
ALBI On 01-Aug-2024			Index Future	2	2	20,560.98
ALBI On 07-Nov-2024			Index Future	2	2	21,051.62
R035 On 01-Aug-2024			Bond Future	20	3,952	368,616.24
R035 On 07-Nov-2024			Bond Future	3	610	54,061.35
R186 On 01-Aug-2024			Bond Future	4	18,240	1,876,093.71
R248 On 01-Aug-2024			Bond Future	2	10	805.99
R248 On 07-Nov-2024			Bond Future	2	6	471.29
Grand Total for Daily Turnover Summary:				**42**	**33,997**	**3,337,015.42**