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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/02/2024

TO DATE: 15/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	1	12	1,115.42
2032 On 02-May-2024			Bond Future	1	15	1,361.39
2037 On 02-May-2024			Bond Future	1	23	2,088.14
2037 On 01-Aug-2024			Bond Future	2	800	60,701.11
2038 On 02-May-2024			Bond Future	2	182	24,050.95
2040 On 02-May-2024			Bond Future	5	10,508	822,041.30
2040 On 01-Aug-2024			Bond Future	2	400	30,095.66
2044 On 01-Aug-2024			Bond Future	2	400	28,481.00
R035 On 02-May-2024			Bond Future	13	4,273	359,456.60
R186 On 02-May-2024			Bond Future	2	390	41,978.14
R209 On 02-May-2024			Bond Future	1	17	1,261.54
R210 On 02-May-2024			Bond Future	2	20	5,230.25
R213 On 02-May-2024			Bond Future	2	45	3,791.71
R214 On 02-May-2024			Bond Future	2	8	482.40
R248 On 02-May-2024			Bond Future	3	1,209	88,248.32
Grand Total for Daily Turnover Summary:				41	18,302	1,470,383.92