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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 22/02/2024

TO DATE: 22/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	4	3,090	288,970.74
2032 On 02-May-2024			Bond Future	5	2,040	177,675.99
2040 On 02-May-2024			Bond Future	2	40	3,184.96
2044 On 02-May-2024			Bond Future	5	368	27,696.15
GOVI On 02-May-2024			GOVI	1	1	9,507.18
IGOV On 02-May-2024			Index Future	1	3	10,515.21
R035 On 02-May-2024			Bond Future	2	100	8,505.83
R209 On 02-May-2024			Bond Future	1	50	3,278.73
Grand Total for Daily Turnover Summary:				21	5,692	529,334.79