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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/01/2024

TO DATE: 05/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	4	1,260	115,056.87
2040 On 01-Feb-2024			Bond Future	2	4,320	332,640.97
2044 On 01-Feb-2024			Bond Future	2	208	15,041.85
R186 On 01-Feb-2024			Bond Future	3	500	52,750.23
R209 On 01-Feb-2024			Bond Future	10	2,430	163,526.51
R214 On 01-Feb-2024			Bond Future	29	9,558	597,208.50
R248 On 02-May-2024			Bond Future	2	4	292.03
Grand Total for Daily Turnover Summary:				52	18,280	1,276,516.96