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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/01/2024

TO DATE: 02/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	2	72	6,633.75
ALBI On 01-Feb-2024			Index Future	4	20	188,379.16
GOVI On 01-Feb-2024			GOVI	4	6	55,977.70
Grand Total for Daily Turnover Summary:				10	98	250,990.61