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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/01/2024

TO DATE: 25/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	1	3	277.20
2030 On 02-May-2024			Bond Future	3	1,209	114,005.44
2032 On 01-Feb-2024			Bond Future	1	1	90.22
2032 On 02-May-2024			Bond Future	1	1	88.01
2037 On 01-Feb-2024			Bond Future	1	4,766	373,410.38
2037 On 02-May-2024			Bond Future	3	6,920	553,504.04
2040 On 02-May-2024			Bond Future	5	1,157	92,302.26
2044 On 02-May-2024			Bond Future	4	4,006	303,307.12
R035 On 01-Feb-2024			Bond Future	1	4	352.86
R035 On 02-May-2024			Bond Future	1	4	342.48
R213 On 01-Feb-2024			Bond Future	1	11,515	1,003,989.28
R213 On 02-May-2024			Bond Future	3	12,445	1,064,244.92
R248 On 01-Feb-2024			Bond Future	1	6	463.53
R248 On 02-May-2024			Bond Future	1	6	446.90
Grand Total for Daily Turnover Summary:				27	42,043	3,506,824.64