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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/02/2024

TO DATE: 01/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	1	800	73,696.83
2030 On 02-May-2024			Bond Future	4	2,012	189,827.33
2032 On 02-May-2024			Bond Future	1	1,000	87,996.36
2032 On 07-Nov-2024			Bond Future	2	2	175.74
2037 On 01-Aug-2024			Bond Future	3	1,236	95,656.97
2040 On 02-May-2024			Bond Future	3	562	44,780.62
2040 On 07-Nov-2024			Bond Future	2	40	3,148.80
2044 On 02-May-2024			Bond Future	5	9,254	700,239.13
IGOV On 02-May-2024			Index Future	2	37	130,570.39
R035 On 07-Nov-2024			Bond Future	2	42	3,571.14
R186 On 07-Nov-2024			Bond Future	2	102	10,993.81
R213 On 07-Nov-2024			Bond Future	2	56	4,796.68
R248 On 02-May-2024			Bond Future	2	48	3,583.53
Grand Total for Daily Turnover Summary:				31	15,191	1,349,037.33