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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/02/2024

TO DATE: 13/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	440	41,045.22
2032 On 02-May-2024			Bond Future	7	384	33,343.86
2037 On 01-Aug-2024			Bond Future	2	200	15,268.61
R035 On 02-May-2024			Bond Future	2	200	16,870.70
R186 On 02-May-2024			Bond Future	2	400	43,083.43
R248 On 02-May-2024			Bond Future	2	200	14,609.18
Grand Total for Daily Turnover Summary:				17	1,824	164,221.00