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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/02/2024

TO DATE: 14/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	11	1,260	116,919.83
2032 On 02-May-2024			Bond Future	37	44,738	3,852,614.88
2037 On 02-May-2024			Bond Future	14	986	77,398.30
2040 On 02-May-2024			Bond Future	26	14,220	1,110,343.97
2040 On 01-Aug-2024			Bond Future	6	2,870	216,087.67
2044 On 02-May-2024			Bond Future	9	528	39,007.40
R035 On 02-May-2024			Bond Future	13	4,264	357,259.85
R186 On 02-May-2024			Bond Future	26	11,648	1,252,666.34
R209 On 02-May-2024			Bond Future	2	240	15,527.94
R214 On 02-May-2024	12.14	Call	Bond Future	2	1,000	12,376.62
R214 On 02-May-2024	12.87	Put	Bond Future	2	1,000	12,376.62
R214 On 02-May-2024	13.52	Put	Bond Future	2	1,000	12,376.62
R248 On 02-May-2024			Bond Future	2	62	4,488.80
Grand Total for Daily Turnover Summary:				152	83,816	7,079,444.84