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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/02/2024

TO DATE: 16/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	7	5,500	512,452.54
2032 On 02-May-2024			Bond Future	29	21,501	1,857,993.66
2037 On 02-May-2024			Bond Future	1	241	19,047.25
2040 On 02-May-2024			Bond Future	22	14,252	1,122,015.18
2040 On 01-Aug-2024			Bond Future	8	2,732	207,629.16
2044 On 02-May-2024			Bond Future	3	43	3,201.99
2044 On 01-Aug-2024			Bond Future	27	16,966	1,221,095.70
ALBI On 02-May-2024			Index Future	1	3	28,632.00
GOVI On 02-May-2024			GOVI	1	3	28,270.74
R035 On 02-May-2024			Bond Future	29	22,256	1,872,001.78
R186 On 02-May-2024			Bond Future	26	4,774	514,025.41
R202 On 02-May-2024			Bond Future	2	20	5,230.25
R210 On 02-May-2024			Bond Future	2	20	5,230.25
Grand Total for Daily Turnover Summary:				158	88,311	7,396,825.89