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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/02/2024

TO DATE: 21/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	900	83,708.95
2032 On 02-May-2024			Bond Future	2	1,000	86,698.98
2037 On 01-Aug-2024			Bond Future	2	2,900	221,608.55
2040 On 02-May-2024			Bond Future	9	1,290	103,386.28
2044 On 02-May-2024			Bond Future	7	1,474	111,888.19
R035 On 02-May-2024			Bond Future	9	1,544	130,173.20
R248 On 02-May-2024			Bond Future	3	8	599.18
Grand Total for Daily Turnover Summary:				34	9,116	738,063.34