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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/02/2024

TO DATE: 29/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	2	1,430	132,335.60
2032 On 02-May-2024			Bond Future	11	2,068	178,302.18
2032 On 07-Nov-2024			Bond Future	3	2,684	231,076.95
2037 On 02-May-2024			Bond Future	2	46	3,894.50
2037 On 07-Nov-2024			Bond Future	27	8,634	672,113.47
2040 On 02-May-2024			Bond Future	6	180	14,474.15
2040 On 07-Nov-2024			Bond Future	28	7,828	606,628.43
2044 On 02-May-2024			Bond Future	10	534	39,815.96
R035 On 02-May-2024			Bond Future	13	1,397	117,736.94
R186 On 02-May-2024			Bond Future	1	272	29,226.83
R186 On 07-Nov-2024			Bond Future	28	13,870	1,479,925.81
R209 On 02-May-2024			Bond Future	2	34	2,365.35
R209 On 07-Nov-2024			Bond Future	26	4,579	297,085.89
R213 On 02-May-2024			Bond Future	11	1,172	98,047.43
R248 On 02-May-2024			Bond Future	2	18	1,460.25
Grand Total for Daily Turnover Summary:				172	44,746	3,904,489.75