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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/02/2024

TO DATE: 27/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	3	15	1,391.19
2032 On 02-May-2024			Bond Future	3	18	1,554.99
2032 On 07-Nov-2024			Bond Future	83	2,334	200,851.98
2033 On 02-May-2024			Bond Future	2	44	5,346.11
2037 On 02-May-2024			Bond Future	3	30	2,352.44
2040 On 02-May-2024			Bond Future	5	76	5,945.61
2044 On 02-May-2024			Bond Future	5	63	4,660.29
R035 On 02-May-2024			Bond Future	17	5,953	499,053.79
R035 On 07-Nov-2024			Bond Future	57	26,412	2,197,547.38
R186 On 07-Nov-2024			Bond Future	84	37,348	3,989,054.58
R209 On 02-May-2024			Bond Future	3	24	1,558.06
R213 On 02-May-2024			Bond Future	3	9	753.84
R213 On 07-Nov-2024			Bond Future	84	20,897	1,755,177.38
R248 On 02-May-2024			Bond Future	3	12	875.13
<b>Grand Total for Daily Turnover Summary:</b>				<b>355</b>	<b>93,235</b>	<b>8,666,122.77</b>