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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/02/2024 **TO DATE: 28/02/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-May-2024			Bond Future	2	52	4,818.35
2030 On 07-Nov-2024			Bond Future	4	1,432	132,116.53
2032 On 02-May-2024			Bond Future	16	10,158	876,074.57
2032 On 07-Nov-2024			Bond Future	30	904	77,744.92
2037 On 02-May-2024			Bond Future	2	42	3,301.08
2037 On 07-Nov-2024			Bond Future	27	8,643	668,896.03
2040 On 02-May-2024			Bond Future	3	134	10,539.33
2040 On 07-Nov-2024			Bond Future	28	7,840	605,230.20
2044 On 01-Aug-2024			Bond Future	23	16,940	1,209,403.86
R035 On 07-Nov-2024			Bond Future	19	10,327	859,880.34
R186 On 02-May-2024			Bond Future	7	2,456	263,595.36
R186 On 07-Nov-2024			Bond Future	55	28,318	3,019,831.06
R209 On 07-Nov-2024			Bond Future	26	4,531	292,285.20
R213 On 07-Nov-2024			Bond Future	28	8,170	685,808.43
R214 On 02-May-2024			Bond Future	7	4,000	238,656.80
Grand Total for Daily Turnover Summary:				**277**	**103,947**	**8,948,182.06**