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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/03/2024

TO DATE: 19/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	5	1,703	155,691.38
2030 On 08-May-2025	10.31	Call	Bond Future	9	4,920	53,960.40
2030 On 08-May-2025	11.86	Put	Bond Future	9	4,920	53,960.40
2032 On 02-May-2024			Bond Future	3	1,500	127,513.75
2032 On 07-Nov-2024			Bond Future	2	992	83,674.68
2037 On 02-May-2024			Bond Future	2	800	61,316.63
2040 On 02-May-2024			Bond Future	4	172	13,183.49
2044 On 02-May-2024			Bond Future	9	3,674	266,035.22
R035 On 02-May-2024			Bond Future	3	16	1,316.35
R186 On 02-May-2024			Bond Future	4	42	4,493.04
R209 On 02-May-2024			Bond Future	1	264	16,775.35
Grand Total for Daily Turnover Summary:				51	19,003	837,920.67