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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/03/2024

TO DATE: 11/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 02-May-2024			Bond Future	1	800	69,304.61
2037 On 02-May-2024			Bond Future	1	300	23,566.31
GOVI On 02-May-2024			GOVI	3	18	169,788.66
R035 On 02-May-2024			Bond Future	3	520	43,717.70
R053 On 02-May-2024			Bond Future	2	160	15,105.56
R214 On 02-May-2024			Bond Future	4	660	39,608.56
R214 On 02-May-2024	12.14	Call	Bond Future	2	4,220	52,242.25
R214 On 02-May-2024	12.87	Put	Bond Future	2	4,220	52,242.25
R214 On 02-May-2024	13.52	Put	Bond Future	2	4,220	52,242.25
Grand Total for Daily Turnover Summary:				20	15,118	517,818.15