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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/03/2024

TO DATE: 13/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	800	74,091.19
2033 On 01-Aug-2024			Bond Future	1	17	2,101.33
2037 On 02-May-2024			Bond Future	1	1,279	99,601.24
2040 On 02-May-2024			Bond Future	6	1,786	138,443.65
2044 On 02-May-2024			Bond Future	10	60	4,409.28
2046 On 02-May-2024			Bond Future	1	180	20,357.78
GOVI On 02-May-2024			GOVI	3	3	28,034.39
R186 On 07-Nov-2024			Bond Future	2	92	9,833.87
Grand Total for Daily Turnover Summary:				26	4,217	376,872.74