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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/03/2024

TO DATE: 27/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	7	42	3,832.75
2032 On 02-May-2024			Bond Future	15	6,974	588,832.45
2037 On 02-May-2024			Bond Future	9	278	21,162.38
2040 On 02-May-2024			Bond Future	7	300	22,810.32
2044 On 02-May-2024			Bond Future	12	1,995	143,446.40
R035 On 02-May-2024			Bond Future	8	184	15,001.18
R186 On 02-May-2024			Bond Future	4	128	13,658.99
R209 On 02-May-2024			Bond Future	8	430	27,068.10
R213 On 02-May-2024			Bond Future	7	27	2,220.82
R248 On 02-May-2024			Bond Future	17	5,397	376,412.67
Grand Total for Daily Turnover Summary:				94	15,755	1,214,446.06