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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 18/03/2024**

**TO DATE: 18/03/2024**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2025 On 02-May-2024			Bond Future	2	500	89,444.91
2032 On 02-May-2024			Bond Future	2	44	3,746.64
2040 On 02-May-2024			Bond Future	3	11,914	910,260.58
2040 On 01-Aug-2024			Bond Future	5	11,172	826,478.98
2040 On 01-Aug-2024	12.95	Call	Bond Future	5	22,343	289,483.95
2044 On 02-May-2024			Bond Future	14	876	63,579.29
2044 On 01-Aug-2024			Bond Future	3	3,488	241,977.07
R035 On 02-May-2024			Bond Future	3	15,438	1,267,983.61
R186 On 02-May-2024			Bond Future	3	1,190	127,202.79
<b>Grand Total for Daily Turnover Summary:</b>				<b>40</b>	<b>66,965</b>	<b>3,820,157.81</b>