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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/03/2024

TO DATE: 28/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 02-May-2024			Bond Future	3	260	33,571.15
2030 On 02-May-2024			Bond Future	6	510	46,476.98
2030 On 01-Aug-2024			Bond Future	3	1,500	133,638.02
2032 On 02-May-2024			Bond Future	32	7,223	607,545.16
2037 On 02-May-2024			Bond Future	4	182	13,804.10
2037 On 08-May-2025			Bond Future	6	11,925	883,274.14
2037 On 08-May-2025	13.35	Call	Bond Future	6	22,500	300,145.05
2040 On 02-May-2024			Bond Future	2	46	3,475.91
2040 On 07-Nov-2024			Bond Future	6	10,496	785,628.17
2044 On 02-May-2024			Bond Future	3	114	8,200.85
2044 On 01-Aug-2024			Bond Future	24	6,600	456,344.66
ALBI On 02-May-2024			Index Future	1	3	27,857.91
R035 On 02-May-2024			Bond Future	28	2,716	220,405.91
R186 On 02-May-2024			Bond Future	27	2,718	289,861.79
R209 On 02-May-2024			Bond Future	2	30	1,875.77
R213 On 02-May-2024			Bond Future	2	16	1,308.46
R214 On 02-May-2024			Bond Future	2	44	2,553.57
R248 On 02-May-2024			Bond Future	1	6	421.63
Grand Total for Daily Turnover Summary:				158	66,889	3,816,389.22