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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/03/2024 **TO DATE: 14/03/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-May-2024			Bond Future	9	535	49,410.35
2032 On 02-May-2024			Bond Future	3	435	37,361.71
2032 On 07-Nov-2024			Bond Future	2	4,146	355,576.55
2037 On 02-May-2024			Bond Future	2	1,141	88,363.11
2040 On 02-May-2024			Bond Future	3	485	37,458.97
2044 On 02-May-2024			Bond Future	2	654	47,820.30
GOVI On 02-May-2024			GOVI	3	15	139,264.30
R035 On 02-May-2024			Bond Future	4	1,543	128,488.19
R209 On 02-May-2024			Bond Future	1	35	2,253.69
R213 On 02-May-2024			Bond Future	1	18	1,502.17
R214 On 02-May-2024	12.12	Call	Bond Future	2	4,000	50,317.76
R214 On 02-May-2024	12.87	Put	Bond Future	2	4,000	50,317.76
R214 On 02-May-2024	13.52	Put	Bond Future	2	4,000	50,317.76
R248 On 02-May-2024			Bond Future	1	13	933.99
Grand Total for Daily Turnover Summary:				**37**	**21,020**	**1,039,386.62**