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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/03/2024

TO DATE: 20/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	6	827	75,770.00
2032 On 02-May-2024			Bond Future	2	86	7,318.97
2037 On 02-May-2024			Bond Future	2	70	5,399.54
2040 On 02-May-2024			Bond Future	11	1,546	119,091.83
2044 On 01-Aug-2024			Bond Future	26	16,336	1,144,279.30
R035 On 02-May-2024			Bond Future	2	220	18,105.30
R035 On 07-Nov-2024			Bond Future	6	5,074	413,118.14
R053 On 02-May-2024			Bond Future	2	160	14,713.29
R186 On 02-May-2024			Bond Future	2	46	4,919.82
R214 On 02-May-2024			Bond Future	2	500	29,314.75
R248 On 02-May-2024			Bond Future	18	12,494	894,276.79
Grand Total for Daily Turnover Summary:				79	37,359	2,726,307.72