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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 25/03/2024**

**TO DATE: 25/03/2024**

| <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> |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2030 On 02-May-2024                            |               |            | Bond Future    | 5                   | 736                     | 67,482.14                     |
| 2044 On 01-Aug-2024                            |               |            | Bond Future    | 21                  | 8,096                   | 566,696.28                    |
| R035 On 02-May-2024                            |               |            | Bond Future    | 3                   | 63                      | 5,187.48                      |
| R035 On 07-Nov-2024                            |               |            | Bond Future    | 2                   | 406                     | 33,133.70                     |
| R186 On 02-May-2024                            |               |            | Bond Future    | 26                  | 7,816                   | 836,145.95                    |
| R214 On 02-May-2024                            |               |            | Bond Future    | 1                   | 40                      | 2,340.74                      |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>58</b>           | <b>17,157</b>           | <b>1,510,986.30</b>           |