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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/05/2024

TO DATE: 15/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	4	1,618	293,951.14
2025 On 07-Nov-2024			Bond Future	4	1,618	301,074.33
2030 On 01-Aug-2024			Bond Future	2	1,005	90,227.06
2030 On 07-Nov-2024			Bond Future	2	4,000	367,389.86
2032 On 01-Aug-2024			Bond Future	3	92	8,011.04
2038 On 07-Aug-2025			Bond Future	2	156	20,441.93
R035 On 01-Aug-2024			Bond Future	3	10	847.54
R035 On 07-Nov-2024			Bond Future	26	27,488	2,252,402.45
R186 On 01-Aug-2024			Bond Future	9	6,884	715,668.16
R209 On 01-Aug-2024			Bond Future	1	455	29,933.13
R213 On 01-Aug-2024			Bond Future	2	86	7,268.75
R213 On 07-Nov-2024			Bond Future	24	27,768	2,302,094.93
R214 On 01-Aug-2024			Bond Future	2	52	3,163.19
R248 On 01-Aug-2024			Bond Future	1	374	27,780.54
<b>Grand Total for Daily Turnover Summary:</b>				<b>85</b>	<b>71,606</b>	<b>6,420,254.06</b>