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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/04/2024

TO DATE: 17/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 02-May-2024			Bond Future	2	8	1,029.69
2029 On 01-Aug-2024			Bond Future	10	158	20,786.03
2030 On 02-May-2024			Bond Future	128	103,761	9,385,009.13
2030 On 01-Aug-2024			Bond Future	128	104,877	9,274,878.67
2030 On 08-May-2025	10.69	Call	Bond Future	10	6,840	77,806.16
2030 On 08-May-2025	12.28	Put	Bond Future	10	6,840	77,806.16
2032 On 02-May-2024			Bond Future	22	13,603	1,137,477.85
2032 On 01-Aug-2024			Bond Future	22	13,565	1,159,598.55
2040 On 02-May-2024			Bond Future	21	9,038	683,254.71
2040 On 01-Aug-2024			Bond Future	28	16,254	1,184,196.71
2044 On 02-May-2024			Bond Future	6	2,435	174,440.10
2044 On 01-Aug-2024			Bond Future	10	2,480	171,028.61
R035 On 02-May-2024			Bond Future	23	23,319	1,883,485.73
R035 On 01-Aug-2024			Bond Future	43	29,939	2,473,026.38
R186 On 01-Aug-2024			Bond Future	8	700	72,385.51
R214 On 01-Aug-2024			Bond Future	8	600	35,709.25
<b>Grand Total for Daily Turnover Summary:</b>				<b>479</b>	<b>334,417</b>	<b>27,811,919.24</b>