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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/04/2024

TO DATE: 18/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	10	1,200	217,621.84
2029 On 02-May-2024			Bond Future	15	767	98,667.75
2029 On 01-Aug-2024			Bond Future	16	586	77,033.92
2030 On 02-May-2024			Bond Future	10	601	54,667.81
2030 On 01-Aug-2024			Bond Future	13	657	58,445.53
2030 On 07-Nov-2024			Bond Future	2	442	40,259.53
2032 On 02-May-2024			Bond Future	12	8,248	692,972.44
2032 On 01-Aug-2024			Bond Future	12	8,317	714,085.11
2033 On 02-May-2024			Bond Future	4	90	10,827.78
2033 On 01-Aug-2024			Bond Future	6	358	44,032.54
2037 On 02-May-2024			Bond Future	11	75	5,725.76
2038 On 02-May-2024			Bond Future	2	960	125,529.62
2038 On 01-Aug-2024			Bond Future	4	1,234	162,320.28
2040 On 02-May-2024			Bond Future	9	1,234	94,023.46
2040 On 01-Aug-2024			Bond Future	20	3,928	288,082.23
2044 On 02-May-2024			Bond Future	9	334	23,953.11
2044 On 01-Aug-2024			Bond Future	3	14	971.81
2046 On 02-May-2024			Bond Future	2	274	30,743.70
2046 On 01-Aug-2024			Bond Future	2	274	31,417.20

<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>
2050 On 01-Aug-2024			Bond Future	2	316	35,863.99
IGOV On 02-May-2024			Index Future	2	377	1,298,814.01
IGOV On 01-Aug-2024			Index Future	2	377	1,327,548.95
R035 On 02-May-2024			Bond Future	8	394	32,045.46
R035 On 01-Aug-2024			Bond Future	12	10,144	841,510.25
R035 On 01-Aug-2024	13.05	Put	Bond Future	2	15,000	187,269.15
R035 On 01-Aug-2024	13.08	Put	Bond Future	2	17,300	215,983.75
R186 On 02-May-2024			Bond Future	8	2,552	272,116.67
R186 On 01-Aug-2024			Bond Future	14	6,156	638,031.48
R186 On 07-Nov-2024			Bond Future	2	1,348	142,954.89
R209 On 02-May-2024			Bond Future	6	844	52,955.06
R209 On 01-Aug-2024			Bond Future	6	844	54,115.13
R213 On 02-May-2024			Bond Future	2	298	24,341.83
R213 On 01-Aug-2024			Bond Future	2	298	24,875.06
R214 On 02-May-2024			Bond Future	8	4,700	274,491.66
R214 On 01-Aug-2024			Bond Future	13	5,444	324,970.69
R248 On 02-May-2024			Bond Future	4	30	2,129.45
R248 On 01-Aug-2024			Bond Future	4	30	2,176.24
<b>Grand Total for Daily Turnover Summary:</b>				<b>261</b>	<b>96,045</b>	<b>8,523,575.12</b>