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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/04/2024

TO DATE: 09/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-May-2024			Bond Future	5	1,618	289,489.32
2029 On 02-May-2024			Bond Future	1	50	6,445.82
2030 On 02-May-2024			Bond Future	6	34	3,104.66
2032 On 02-May-2024			Bond Future	32	30,499	2,590,516.57
2037 On 02-May-2024			Bond Future	7	7,738	594,034.45
2037 On 01-Aug-2024			Bond Future	24	16,356	1,222,053.10
2038 On 02-May-2024			Bond Future	2	184	24,348.85
2040 On 02-May-2024			Bond Future	3	125	9,642.63
2040 On 07-Nov-2024			Bond Future	2	6,258	474,369.10
2044 On 02-May-2024			Bond Future	14	4,874	356,208.92
2046 On 02-May-2024			Bond Future	2	50	5,670.43
2050 On 02-May-2024			Bond Future	3	906	104,075.71
R035 On 02-May-2024			Bond Future	1	100	8,191.33
R186 On 02-May-2024			Bond Future	29	11,994	1,282,773.23
R209 On 02-May-2024			Bond Future	8	892	56,684.80
R213 On 02-May-2024			Bond Future	4	3,028	248,546.03
R213 On 07-Nov-2024			Bond Future	1	146	11,992.83
R214 On 02-May-2024			Bond Future	13	9,398	554,382.93

<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>
R248 On 02-May-2024			Bond Future	3	940	67,497.45
<b>Grand Total for Daily Turnover Summary:</b>				<b>160</b>	<b>95,190</b>	<b>7,910,028.18</b>