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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 12/04/2024

TO DATE: 12/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	10	1,500	271,750.91
2030 On 02-May-2024			Bond Future	14	4,488	407,227.17
2030 On 01-Aug-2024			Bond Future	14	3,706	328,929.16
2032 On 02-May-2024			Bond Future	12	4,813	403,673.35
2032 On 01-Aug-2024			Bond Future	14	7,471	639,999.97
2033 On 01-Aug-2024			Bond Future	2	140	17,363.38
2037 On 02-May-2024			Bond Future	9	5,043	383,513.09
2037 On 01-Aug-2024			Bond Future	11	5,087	373,860.68
2040 On 02-May-2024			Bond Future	9	6,132	465,909.95
2040 On 01-Aug-2024			Bond Future	9	6,132	448,695.32
2040 On 07-Nov-2024			Bond Future	2	6,294	471,725.80
2044 On 01-Aug-2024			Bond Future	9	3,908	269,963.08
ALBI On 02-May-2024			Index Future	1	16	148,588.32
ALBI On 07-Nov-2024			Index Future	1	16	155,165.76
R035 On 02-May-2024			Bond Future	8	4,797	389,716.28
R035 On 01-Aug-2024			Bond Future	8	4,797	398,420.42
R186 On 02-May-2024			Bond Future	4	6,108	650,094.66
R186 On 07-Nov-2024			Bond Future	2	4,908	519,045.49
R209 On 02-May-2024			Bond Future	9	3,726	233,977.56

<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>
R209 On 01-Aug-2024			Bond Future	9	3,726	239,223.45
R213 On 02-May-2024			Bond Future	9	1,866	152,134.80
R213 On 01-Aug-2024			Bond Future	9	1,866	155,532.39
R214 On 02-May-2024			Bond Future	9	1,160	67,445.27
R214 On 01-Aug-2024			Bond Future	2	140	8,295.46
R248 On 02-May-2024			Bond Future	12	2,461	174,678.67
R248 On 01-Aug-2024			Bond Future	11	1,613	116,943.36
<b>Grand Total for Daily Turnover Summary:</b>				<b>209</b>	<b>91,914</b>	<b>7,891,873.73</b>