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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/04/2024

TO DATE: 19/04/2024

| Contract            | Strike | C/P  | Product      | No of Trades | No. of Contracts | Nominal Value (R000's) |
|---------------------|--------|------|--------------|--------------|------------------|------------------------|
| 2030 On 02-May-2024 |        |      | Bond Future  | 2            | 400              | 36,230.18              |
| 2030 On 07-Nov-2024 |        |      | Bond Future  | 24           | 13,728           | 1,244,952.92           |
| 2032 On 01-Aug-2024 |        |      | Bond Future  | 11           | 6,940            | 591,285.05             |
| 2032 On 01-Aug-2024 | 12.54  | Put  | Bond Future  | 9            | 22,000           | 260,071.02             |
| 2032 On 07-Nov-2024 |        |      | Bond Future  | 24           | 29,760           | 2,473,858.03           |
| 2037 On 02-May-2024 |        |      | Bond Future  | 2            | 4,000            | 303,601.84             |
| 2037 On 01-Aug-2024 |        |      | Bond Future  | 2            | 112              | 8,197.41               |
| 2040 On 02-May-2024 |        |      | Bond Future  | 2            | 4,000            | 305,305.24             |
| 2044 On 01-Aug-2024 |        |      | Bond Future  | 28           | 17,416           | 1,208,259.73           |
| ALBI On 02-May-2024 |        |      | Index Future | 3            | 3                | 27,855.75              |
| ALBI On 01-Aug-2024 |        |      | Index Future | 3            | 3                | 28,473.47              |
| IGOV On 02-May-2024 |        |      | Index Future | 2            | 32               | 110,208.96             |
| IGOV On 07-Nov-2024 |        |      | Index Future | 2            | 32               | 115,316.48             |
| R035 On 01-Aug-2024 |        |      | Bond Future  | 29           | 9,950            | 825,300.56             |
| R035 On 01-Aug-2024 | 13.05  | Put  | Bond Future  | 27           | 15,000           | 187,269.00             |
| R035 On 01-Aug-2024 | 13.08  | Put  | Bond Future  | 27           | 17,300           | 215,983.58             |
| R035 On 07-Nov-2024 | 12.20  | Call | Bond Future  | 8            | 3,000            | 37,974.81              |
| R035 On 07-Nov-2024 | 13.23  | Put  | Bond Future  | 8            | 3,000            | 37,974.81              |
| R186 On 01-Aug-2024 |        |      | Bond Future  | 5            | 62               | 6,409.68               |

| <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<br/>(R000"s)</b> |
|--|---------------|------------|----------------|---------------------|-------------------------|-----------------------------------|
| R209 On 01-Aug-2024                            |               |            | Bond Future    | 2                   | 56                      | 3,578.50                          |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>220</b>          | <b>146,794</b>          | <b>8,028,107.02</b>               |