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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 12/01/2024

TO DATE: 12/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	126	122,978	11,354,705.89
2030 On 02-May-2024			Bond Future	134	121,662	11,479,558.67
2032 On 01-Feb-2024			Bond Future	50	24,926	2,255,497.41
2032 On 02-May-2024			Bond Future	51	25,436	2,246,299.62
2037 On 01-Feb-2024			Bond Future	100	66,172	5,177,318.37
2037 On 02-May-2024			Bond Future	106	64,692	5,172,325.42
2040 On 01-Feb-2024			Bond Future	42	22,930	1,787,557.45
2040 On 02-May-2024			Bond Future	42	21,819	1,738,227.65
2044 On 01-Feb-2024			Bond Future	33	3,331	246,583.11
2044 On 02-May-2024			Bond Future	25	3,109	235,204.18
2050 On 02-May-2024			Bond Future	4	1,191	141,650.57
GOVI On 01-Feb-2024			GOVI	1	327	3,058,159.59
GOVI On 02-May-2024			GOVI	1	327	3,125,861.67
R035 On 01-Feb-2024			Bond Future	88	58,411	5,152,084.25
R035 On 02-May-2024			Bond Future	88	60,457	5,176,480.72
R186 On 01-Feb-2024			Bond Future	103	80,158	8,476,329.03
R186 On 02-May-2024			Bond Future	87	81,454	8,802,112.97
R209 On 01-Feb-2024			Bond Future	37	19,792	1,344,503.41
R209 On 02-May-2024			Bond Future	37	20,280	1,343,908.55

<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>
R213 On 01-Feb-2024			Bond Future	49	13,700	1,192,960.24
R213 On 02-May-2024			Bond Future	49	13,780	1,177,193.98
R214 On 01-Feb-2024			Bond Future	36	26,380	1,669,284.72
R214 On 02-May-2024			Bond Future	36	26,552	1,629,264.44
R248 On 01-Feb-2024			Bond Future	39	27,826	2,145,577.16
R248 On 02-May-2024			Bond Future	39	27,974	2,079,843.96
<b>Grand Total for Daily Turnover Summary:</b>				<b>1,403</b>	<b>935,664</b>	<b>88,208,493.03</b>