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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/10/2023

TO DATE: 23/10/2023

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|---------------------|--------|-----|--------------|--------------|------------------|------------------------|
| 2029 On 02-Nov-2023 | | | Bond Future | 8 | 262 | 32,661.15 |
| 2029 On 01-Feb-2024 | | | Bond Future | 8 | 262 | 33,387.02 |
| 2030 On 02-Nov-2023 | | | Bond Future | 16 | 888 | 79,571.26 |
| 2030 On 01-Feb-2024 | | | Bond Future | 22 | 1,624 | 142,263.12 |
| 2032 On 02-Nov-2023 | | | Bond Future | 14 | 8,632 | 712,827.63 |
| 2032 On 01-Feb-2024 | | | Bond Future | 16 | 8,682 | 732,884.88 |
| 2033 On 02-Nov-2023 | | | Bond Future | 5 | 100 | 11,609.58 |
| 2033 On 01-Feb-2024 | | | Bond Future | 5 | 100 | 11,867.60 |
| 2037 On 02-Nov-2023 | | | Bond Future | 3 | 10 | 754.77 |
| 2037 On 01-Feb-2024 | | | Bond Future | 3 | 10 | 728.98 |
| 2040 On 02-Nov-2023 | | | Bond Future | 6 | 1,214 | 92,045.90 |
| 2040 On 01-Feb-2024 | | | Bond Future | 7 | 1,245 | 90,880.70 |
| 2040 On 07-Nov-2024 | | | Bond Future | 2 | 716 | 52,633.50 |
| 2044 On 02-Nov-2023 | | | Bond Future | 5 | 20,014 | 1,722,935.38 |
| 2044 On 01-Feb-2024 | | | Bond Future | 5 | 20,014 | 1,695,307.32 |
| ALBI On 02-Nov-2023 | | | Index Future | 2 | 2 | 17,547.56 |
| ALBI On 01-Feb-2024 | | | Index Future | 2 | 2 | 17,942.90 |
| GOVI On 02-Nov-2023 | | | GOVI | 6 | 139 | 1,203,351.09 |
| GOVI On 01-Feb-2024 | | | GOVI | 6 | 76 | 672,956.84 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|---------------|------------|----------------|---------------------|-------------------------|-----------------------------------|
| GOVI On 02-May-2024 | | | GOVI | 1 | 40 | 354,062.00 |
| IGOV On 02-Nov-2023 | | | Index Future | 1 | 140 | 455,236.60 |
| R035 On 02-Nov-2023 | | | Bond Future | 7 | 712 | 57,247.75 |
| R035 On 01-Feb-2024 | | | Bond Future | 9 | 737 | 60,572.97 |
| R186 On 02-Nov-2023 | | | Bond Future | 3 | 150 | 16,025.14 |
| R186 On 01-Feb-2024 | | | Bond Future | 32 | 10,338 | 1,073,413.70 |
| R209 On 02-Nov-2023 | | | Bond Future | 14 | 9,612 | 594,194.71 |
| R209 On 01-Feb-2024 | | | Bond Future | 14 | 9,612 | 607,400.35 |
| R213 On 02-Nov-2023 | | | Bond Future | 4 | 424 | 33,864.82 |
| R213 On 01-Feb-2024 | | | Bond Future | 4 | 424 | 34,617.47 |
| R214 On 02-Nov-2023 | | | Bond Future | 12 | 14,418 | 832,473.98 |
| R214 On 01-Feb-2024 | | | Bond Future | 12 | 14,418 | 850,975.45 |
| R248 On 02-Nov-2023 | | | Bond Future | 9 | 60,150 | 5,135,998.38 |
| R248 On 01-Feb-2024 | | | Bond Future | 9 | 60,150 | 5,183,902.76 |
| Grand Total for Daily Turnover Summary: | | | | 272 | 245,317 | 22,614,143.29 |