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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/12/2023

TO DATE: 14/12/2023

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|--------|-----|-------------|--------------|------------------|------------------------|
| 2030 On 01-Feb-2024 | | | Bond Future | 14 | 7,831 | 721,388.79 |
| 2030 On 02-May-2024 | | | Bond Future | 3 | 4,038 | 381,584.98 |
| 2032 On 01-Feb-2024 | | | Bond Future | 3 | 141 | 12,681.80 |
| 2032 On 02-May-2024 | | | Bond Future | 3 | 2,168 | 190,877.70 |
| 2037 On 01-Feb-2024 | | | Bond Future | 3 | 123 | 9,549.03 |
| 2040 On 01-Feb-2024 | | | Bond Future | 3 | 144 | 11,123.71 |
| 2044 On 01-Feb-2024 | | | Bond Future | 15 | 8,258 | 604,694.64 |
| R035 On 01-Feb-2024 | | | Bond Future | 5 | 157 | 13,724.14 |
| R035 On 02-May-2024 | | | Bond Future | 4 | 8,304 | 706,410.72 |
| R186 On 01-Feb-2024 | | | Bond Future | 4 | 1,009 | 106,866.36 |
| R209 On 01-Feb-2024 | | | Bond Future | 2 | 112 | 7,550.93 |
| R213 On 01-Feb-2024 | | | Bond Future | 4 | 110 | 9,535.53 |
| R214 On 01-Feb-2024 | | | Bond Future | 3 | 39 | 2,434.47 |
| Grand Total for Daily Turnover Summary: | | | | 66 | 32,434 | 2,778,422.80 |