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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/06/2024

TO DATE: 05/06/2024

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2032 On 01-Aug-2024 | | | Bond Future | 2 | 6,000 | 518,479.35 |
| 2032 On 01-Aug-2024 | 11.50 | Call | Bond Future | 1 | 120 | 1,379.08 |
| 2037 On 01-Aug-2024 | | | Bond Future | 11 | 13,650 | 1,012,914.46 |
| 2040 On 01-Aug-2024 | | | Bond Future | 4 | 2,404 | 177,759.11 |
| 2044 On 01-Aug-2024 | | | Bond Future | 2 | 6,000 | 421,032.54 |
| R035 On 01-Aug-2024 | | | Bond Future | 5 | 308 | 25,631.60 |
| R186 On 01-Aug-2024 | | | Bond Future | 2 | 1,032 | 107,101.17 |
| R214 On 01-Aug-2024 | | | Bond Future | 10 | 10,220 | 608,170.10 |
| R248 On 01-Aug-2024 | | | Bond Future | 4 | 6,560 | 480,534.82 |
| Grand Total for Daily Turnover Summary: | | | | 41 | 46,294 | 3,353,002.22 |