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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/06/2024

TO DATE: 14/06/2024

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|--------|------|-------------|--------------|------------------|------------------------|
| 2030 On 01-Aug-2024 | | | Bond Future | 6 | 416 | 37,942.70 |
| 2037 On 01-Aug-2024 | | | Bond Future | 11 | 8,737 | 671,371.94 |
| 2037 On 01-Aug-2024 | 12.11 | Call | Bond Future | 2 | 57 | 684.00 |
| 2037 On 01-Aug-2024 | 13.17 | Put | Bond Future | 2 | 57 | 684.00 |
| 2037 On 01-Aug-2024 | 13.82 | Put | Bond Future | 2 | 57 | 684.00 |
| 2040 On 01-Aug-2024 | | | Bond Future | 2 | 434 | 33,361.84 |
| 2044 On 01-Aug-2024 | | | Bond Future | 24 | 14,978 | 1,098,950.09 |
| GOVI On 01-Aug-2024 | | | GOVI | 6 | 27 | 262,238.34 |
| R035 On 01-Aug-2024 | | | Bond Future | 38 | 13,570 | 1,177,276.49 |
| R035 On 08-May-2025 | 11.46 | Call | Bond Future | 3 | 5 | 60.00 |
| R035 On 08-May-2025 | 12.70 | Put | Bond Future | 3 | 4 | 48.00 |
| R035 On 08-May-2025 | 13.35 | Put | Bond Future | 2 | 3 | 36.00 |
| R186 On 01-Aug-2024 | | | Bond Future | 26 | 29,276 | 3,063,280.90 |
| R213 On 01-Aug-2024 | | | Bond Future | 17 | 8,066 | 693,464.89 |
| R248 On 01-Aug-2024 | | | Bond Future | 10 | 521 | 39,746.09 |
| Grand Total for Daily Turnover Summary: | | | | 154 | 76,208 | 7,079,829.28 |