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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/06/2024

TO DATE: 25/06/2024

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|--------|-----|--------------|--------------|------------------|------------------------|
| 2030 On 01-Aug-2024 | | | Bond Future | 23 | 11,430 | 1,056,351.65 |
| 2032 On 01-Aug-2024 | | | Bond Future | 11 | 1,878 | 170,524.02 |
| 2037 On 01-Aug-2024 | | | Bond Future | 34 | 14,439 | 1,147,403.43 |
| 2038 On 01-Aug-2024 | | | Bond Future | 2 | 22 | 2,937.07 |
| 2040 On 01-Aug-2024 | | | Bond Future | 6 | 1,092 | 86,915.51 |
| 2044 On 01-Aug-2024 | | | Bond Future | 32 | 27,382 | 2,079,785.88 |
| 2046 On 01-Aug-2024 | | | Bond Future | 2 | 24 | 2,792.32 |
| 2050 On 01-Aug-2024 | | | Bond Future | 2 | 18 | 2,078.65 |
| ALBI On 01-Aug-2024 | | | Index Future | 4 | 15 | 151,100.85 |
| IGOV On 01-Aug-2024 | | | Index Future | 4 | 6 | 21,296.62 |
| R035 On 01-Aug-2024 | | | Bond Future | 3 | 18 | 1,603.09 |
| R186 On 01-Aug-2024 | | | Bond Future | 6 | 1,079 | 113,427.86 |
| R202 On 01-Aug-2024 | | | Bond Future | 2 | 34 | 8,874.66 |
| R209 On 01-Aug-2024 | | | Bond Future | 3 | 330 | 22,861.08 |
| R213 On 01-Aug-2024 | | | Bond Future | 5 | 294 | 25,757.77 |
| R213 On 07-Nov-2024 | | | Bond Future | 21 | 13,806 | 1,191,887.58 |
| R248 On 01-Aug-2024 | | | Bond Future | 3 | 556 | 44,000.97 |
| Grand Total for Daily Turnover Summary: | | | | 163 | 72,423 | 6,129,599.03 |