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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/09/2024

TO DATE: 05/09/2024

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2029 On 07-Nov-2024 | | | Bond Future | 2 | 236 | 31,667.20 |
| 2030 On 07-Nov-2024 | | | Bond Future | 2 | 46 | 4,518.41 |
| 2032 On 07-Nov-2024 | | | Bond Future | 52 | 14,987 | 1,395,079.70 |
| 2037 On 07-Nov-2024 | | | Bond Future | 12 | 7,756 | 671,525.99 |
| 2040 On 07-Nov-2024 | | | Bond Future | 8 | 500 | 43,603.10 |
| 2044 On 07-Nov-2024 | | | Bond Future | 5 | 9,594 | 802,869.41 |
| R035 On 07-Nov-2024 | | | Bond Future | 12 | 15,530 | 1,420,334.47 |
| R186 On 07-Nov-2024 | | | Bond Future | 33 | 7,010 | 764,462.47 |
| R209 On 07-Nov-2024 | | | Bond Future | 3 | 22 | 1,589.92 |
| R213 On 07-Nov-2024 | | | Bond Future | 6 | 1,476 | 133,087.42 |
| R214 On 07-Nov-2024 | | | Bond Future | 3 | 100 | 6,804.11 |
| Grand Total for Daily Turnover Summary: | | | | 138 | 57,257 | 5,275,542.19 |