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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/12/2023

TO DATE: 29/12/2023

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2030 On 02-May-2024 | | | Bond Future | 2 | 1,880 | 177,015.89 |
| R035 On 07-Nov-2024 | | | Bond Future | 1 | 2 | 170.65 |
| R186 On 01-Feb-2024 | | | Bond Future | 2 | 238 | 25,245.27 |
| R186 On 07-Nov-2024 | | | Bond Future | 5 | 11 | 1,183.38 |
| Grand Total for Daily Turnover Summary: | | | | 10 | 2,131 | 203,615.19 |