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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/09/2023

TO DATE: 29/09/2023

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|--------|------|-------------|--------------|------------------|------------------------|
| 2030 On 02-Nov-2023 | | | Bond Future | 22 | 3,008 | 266,329.52 |
| 2032 On 02-Nov-2023 | | | Bond Future | 5 | 3,002 | 246,156.23 |
| 2032 On 07-Nov-2024 | 11.64 | Call | Bond Future | 12 | 4,845 | 59,973.74 |
| 2032 On 07-Nov-2024 | 13.36 | Put | Bond Future | 12 | 4,845 | 59,973.74 |
| 2037 On 02-Nov-2023 | | | Bond Future | 2 | 524 | 39,401.20 |
| 2040 On 02-Nov-2023 | | | Bond Future | 16 | 9,250 | 699,387.60 |
| 2040 On 01-Feb-2024 | | | Bond Future | 17 | 10,570 | 768,770.05 |
| 2044 On 01-Feb-2024 | | | Bond Future | 18 | 21,780 | 1,507,103.48 |
| GOVI On 02-Nov-2023 | | | GOVI | 2 | 4 | 34,578.48 |
| R035 On 02-Nov-2023 | | | Bond Future | 3 | 3,120 | 249,584.12 |
| R186 On 02-Nov-2023 | | | Bond Future | 5 | 204 | 21,752.24 |
| R209 On 02-Nov-2023 | | | Bond Future | 2 | 2 | 122.82 |
| R214 On 02-Nov-2023 | | | Bond Future | 2 | 4 | 228.94 |
| R248 On 02-Nov-2023 | | | Bond Future | 2 | 4 | 282.27 |
| Grand Total for Daily Turnover Summary: | | | | 120 | 61,162 | 3,953,644.43 |