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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/12/2023

TO DATE: 19/12/2023

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|---------------|------------|----------------|---------------------|-------------------------|-------------------------------|
| 2030 On 01-Feb-2024 | | | Bond Future | 12 | 1,195 | 110,598.26 |
| 2032 On 02-May-2024 | | | Bond Future | 3 | 1,628 | 143,417.91 |
| 2037 On 01-Feb-2024 | | | Bond Future | 3 | 12 | 942.54 |
| GOVI On 01-Feb-2024 | | | GOVI | 4 | 19 | 178,368.65 |
| R035 On 02-May-2024 | | | Bond Future | 6 | 698 | 59,822.58 |
| R186 On 02-May-2024 | | | Bond Future | 3 | 1,330 | 144,220.43 |
| Grand Total for Daily Turnover Summary: | | | | 31 | 4,882 | 637,370.37 |