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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/05/2025

TO DATE: 07/05/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	2	900	88,873.28
2030 On 08-May-2025	9.18	Call	Bond Future	13	1,544	13,820.32
2030 On 08-May-2025	9.22	Call	Bond Future	14	579	5,182.62
2030 On 07-Aug-2025			Bond Future	3	996	96,269.65
2032 On 08-May-2025			Bond Future	2	620	57,914.78
2032 On 08-May-2025	9.90	Call	Bond Future	14	579	5,683.53
2032 On 08-May-2025	9.92	Call	Bond Future	13	1,544	15,156.07
2032 On 07-Aug-2025			Bond Future	17	2,992	285,400.49
2037 On 08-May-2025			Bond Future	15	1,382	116,736.61
2037 On 07-Aug-2025			Bond Future	17	2,419	198,202.81
2040 On 08-May-2025			Bond Future	21	5,638	470,791.88
2040 On 07-Aug-2025			Bond Future	38	8,337	673,408.37
2044 On 08-May-2025	10.92	Call	Bond Future	13	7,470	89,240.06
2044 On 08-May-2025	11.65	Put	Bond Future	13	7,470	89,240.06
2044 On 08-May-2025	12.40	Put	Bond Future	13	7,470	89,240.06
2044 On 06-Nov-2025			Bond Future	14	1,417	110,519.38
R035 On 08-May-2025			Bond Future	11	3,487	317,503.74
R035 On 08-May-2025	10.58	Call	Bond Future	14	579	6,198.94
R035 On 08-May-2025	11.46	Call	Bond Future	5	1,200	12,769.42

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 08-May-2025	12.70	Put	Bond Future	5	1,200	12,769.42
R035 On 08-May-2025	13.35	Put	Bond Future	5	1,200	12,769.42
R035 On 07-Aug-2025			Bond Future	14	3,956	367,088.46
R035 On 06-Nov-2025			Bond Future	33	5,401	487,841.13
R186 On 08-May-2025			Bond Future	3	744	80,172.90
R186 On 07-Aug-2025			Bond Future	7	2,644	276,380.74
R209 On 07-Aug-2025			Bond Future	1	877	63,840.53
R214 On 06-Nov-2025			Bond Future	2	16	1,020.21
R248 On 08-May-2025			Bond Future	10	1,432	109,910.60
R248 On 07-Aug-2025			Bond Future	10	1,432	111,993.37
Grand Total for Daily Turnover Summary:				342	75,525	4,265,938.85