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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/07/2025

TO DATE: 09/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	10	40,354	3,988,911.18
2030 On 06-Nov-2025			Bond Future	2	38,560	3,880,989.19
2032 On 07-Aug-2025			Bond Future	6	29,332	2,901,223.67
2032 On 06-Nov-2025			Bond Future	1	28,670	2,768,156.45
2037 On 07-Aug-2025			Bond Future	4	23,330	2,035,273.41
2037 On 06-Nov-2025			Bond Future	1	23,050	2,047,465.81
2040 On 07-Aug-2025			Bond Future	4	7,410	639,751.87
2040 On 06-Nov-2025			Bond Future	1	6,410	563,536.56
2044 On 07-Aug-2025			Bond Future	2	16,482	1,340,308.00
2044 On 06-Nov-2025			Bond Future	3	17,082	1,415,087.57
2050 On 07-Aug-2025			Bond Future	2	4,640	544,171.13
GOVI On 07-Aug-2025			GOVI	2	2	23,343.74
R035 On 07-Aug-2025			Bond Future	4	26,190	2,561,865.53
R035 On 06-Nov-2025			Bond Future	1	25,150	2,391,785.12
R053 On 07-Aug-2025			Bond Future	2	194	21,042.14
R248 On 07-Aug-2025			Bond Future	5	135,425	11,373,884.53
R248 On 06-Nov-2025			Bond Future	2	132,689	10,763,518.05
Grand Total for Daily Turnover Summary:				52	554,970	49,260,313.94