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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/07/2025

TO DATE: 18/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	12	9,274	913,591.26
2030 On 06-Nov-2025			Bond Future	13	11,388	1,142,880.20
2032 On 07-Aug-2025			Bond Future	11	5,422	534,402.19
2032 On 06-Nov-2025			Bond Future	20	10,322	992,353.35
2037 On 07-Aug-2025			Bond Future	16	44,245	3,846,520.22
2037 On 06-Nov-2025			Bond Future	23	60,419	5,347,714.44
2040 On 07-Aug-2025			Bond Future	2	144	12,365.95
2040 On 06-Nov-2025			Bond Future	5	225	19,685.57
2044 On 07-Aug-2025			Bond Future	4	3,472	280,096.82
2044 On 06-Nov-2025			Bond Future	4	3,464	284,639.62
GOVI On 07-Aug-2025			GOVI	7	168	1,955,430.36
GOVI On 06-Nov-2025			GOVI	7	168	1,991,836.74
IGOV On 07-Aug-2025			Index Future	2	522	1,982,848.32
IGOV On 06-Nov-2025			Index Future	2	522	2,020,181.76
R033 On 07-Aug-2025			Bond Future	3	2,554	273,414.64
R033 On 06-Nov-2025			Bond Future	3	2,552	265,420.43
R035 On 07-Aug-2025			Bond Future	16	9,710	944,979.01
R035 On 07-Aug-2025	9.98	Put	Bond Future	3	300	2,994.54
R035 On 06-Nov-2025			Bond Future	16	9,677	915,702.73

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 07-Aug-2025			Bond Future	2	254	26,903.39
R038 On 06-Nov-2025			Bond Future	2	254	26,011.57
R186 On 07-Aug-2025			Bond Future	21	32,211	3,378,936.34
R186 On 06-Nov-2025			Bond Future	11	20,911	2,232,840.82
R213 On 07-Aug-2025			Bond Future	7	4,968	473,528.75
R213 On 06-Nov-2025			Bond Future	7	4,968	464,671.05
R248 On 07-Aug-2025			Bond Future	14	106,171	9,704,437.35
R248 On 06-Nov-2025			Bond Future	14	106,171	9,542,511.32
Grand Total for Daily Turnover Summary:				247	450,456	49,576,898.71