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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/07/2025

TO DATE: 29/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	47	47,820	4,731,462.12
2030 On 06-Nov-2025			Bond Future	46	45,906	4,625,055.01
2030 On 05-Feb-2026			Bond Future	22	12,660	1,250,205.76
2030 On 06-Aug-2026			Bond Future	1	250	24,814.27
2032 On 07-Aug-2025			Bond Future	2	7,800	773,192.55
2032 On 06-Nov-2025			Bond Future	2	7,800	754,576.45
2037 On 07-Aug-2025			Bond Future	1	3,500	307,561.42
2037 On 06-Nov-2025			Bond Future	1	329	29,480.31
2037 On 06-Aug-2026			Bond Future	1	3,500	309,670.66
2040 On 07-Aug-2025			Bond Future	34	25,702	2,233,876.22
2040 On 06-Nov-2025			Bond Future	38	26,302	2,328,437.14
2044 On 07-Aug-2025			Bond Future	22	11,594	951,117.15
2044 On 06-Nov-2025			Bond Future	21	10,836	905,325.80
ALBI On 07-Aug-2025			Index Future	3	69	825,599.03
ALBI On 06-Nov-2025			Index Future	3	69	840,986.49
R035 On 07-Aug-2025			Bond Future	24	37,378	3,667,793.89
R035 On 06-Nov-2025			Bond Future	24	38,344	3,659,156.80
R053 On 07-Aug-2025			Bond Future	6	946	103,845.38
R053 On 06-Nov-2025			Bond Future	6	948	100,426.64

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R186 On 07-Aug-2025			Bond Future	59	56,862	5,967,749.50
R186 On 06-Nov-2025			Bond Future	35	21,508	2,298,739.55
R209 On 07-Aug-2025			Bond Future	30	33,634	2,605,420.48
R209 On 06-Nov-2025			Bond Future	30	33,570	2,542,613.28
R213 On 07-Aug-2025			Bond Future	41	37,521	3,596,827.97
R213 On 06-Nov-2025			Bond Future	43	41,445	3,899,759.46
R214 On 07-Aug-2025			Bond Future	13	5,790	409,818.52
R214 On 06-Nov-2025			Bond Future	13	5,752	395,668.86
R248 On 07-Aug-2025			Bond Future	21	28,980	2,455,686.39
R248 On 06-Nov-2025			Bond Future	28	31,722	2,597,378.86
Grand Total for Daily Turnover Summary:				617	578,537	55,192,245.96