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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/07/2025

TO DATE: 30/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Aug-2025			Bond Future	8	3,894	542,224.47
2029 On 06-Nov-2025			Bond Future	10	3,908	548,527.26
2030 On 07-Aug-2025			Bond Future	29	89,824	8,907,687.00
2030 On 06-Nov-2025			Bond Future	14	8,932	901,018.98
2030 On 05-Feb-2026			Bond Future	19	80,892	8,002,264.56
2032 On 07-Aug-2025			Bond Future	28	132,696	13,180,721.55
2032 On 06-Nov-2025			Bond Future	28	132,696	12,870,304.47
2037 On 07-Aug-2025			Bond Future	30	176,724	15,598,636.37
2037 On 06-Nov-2025			Bond Future	31	176,814	15,896,018.89
2040 On 07-Aug-2025			Bond Future	29	73,131	6,391,163.17
2040 On 06-Nov-2025			Bond Future	26	73,068	6,502,690.31
2050 On 07-Aug-2025			Bond Future	2	1,836	216,695.74
2050 On 06-Nov-2025			Bond Future	2	1,836	220,691.53
ALBI On 07-Aug-2025			Index Future	3	30	359,980.50
ALBI On 06-Nov-2025			Index Future	3	30	366,793.80
GOVI On 07-Aug-2025			GOVI	6	54	637,043.28
GOVI On 06-Nov-2025			GOVI	6	54	648,874.16
IGOV On 07-Aug-2025			Index Future	3	15	57,224.85
IGOV On 06-Nov-2025			Index Future	3	15	58,310.05

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R033 On 06-Nov-2025			Bond Future	1	34	3,577.30
R035 On 07-Aug-2025			Bond Future	3	354	34,869.80
R035 On 06-Nov-2025			Bond Future	4	433	41,467.73
R038 On 07-Aug-2025			Bond Future	4	4,790	513,413.66
R038 On 06-Nov-2025			Bond Future	4	4,790	496,557.75
R053 On 07-Aug-2025			Bond Future	12	4,198	462,476.28
R053 On 06-Nov-2025			Bond Future	12	4,198	446,345.51
R209 On 06-Nov-2025			Bond Future	1	576	43,700.68
R213 On 06-Nov-2025			Bond Future	1	75	7,063.15
R248 On 06-Nov-2025			Bond Future	6	1,794	148,044.41
Grand Total for Daily Turnover Summary:				328	977,691	94,104,387.22