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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/08/2025

TO DATE: 01/08/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	8	3,588	356,775.97
2030 On 06-Nov-2025			Bond Future	8	3,837	388,588.88
2030 On 05-Feb-2026			Bond Future	5	580	57,445.08
2032 On 07-Aug-2025			Bond Future	54	83,797	8,380,319.97
2032 On 06-Nov-2025			Bond Future	56	84,475	8,249,366.44
2037 On 07-Aug-2025			Bond Future	17	3,366	300,251.05
2037 On 06-Nov-2025			Bond Future	22	3,244	294,795.77
2040 On 07-Aug-2025			Bond Future	12	1,855	165,045.40
2040 On 06-Nov-2025			Bond Future	29	7,768	704,661.23
2044 On 07-Aug-2025			Bond Future	12	962	80,950.67
2044 On 06-Nov-2025			Bond Future	60	7,323	628,672.51
ALBI On 06-Nov-2025			Index Future	2	6	74,019.78
IGOV On 07-Aug-2025			Index Future	3	249	950,613.86
IGOV On 06-Nov-2025			Index Future	3	249	968,155.18
R033 On 07-Aug-2025			Bond Future	15	11,746	1,279,533.71
R033 On 06-Nov-2025			Bond Future	15	11,752	1,244,081.53
R035 On 07-Aug-2025			Bond Future	20	3,466	344,032.83
R035 On 06-Nov-2025			Bond Future	25	3,541	342,105.00
R038 On 07-Aug-2025			Bond Future	9	621	67,287.46

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 06-Nov-2025			Bond Future	16	651	68,285.53
R186 On 07-Aug-2025			Bond Future	4	168	17,635.74
R186 On 06-Nov-2025			Bond Future	18	7,890	843,931.78
R209 On 07-Aug-2025			Bond Future	11	1,315	103,212.39
R209 On 06-Nov-2025			Bond Future	44	5,121	394,068.92
R210 On 06-Nov-2025			Bond Future	3	59	14,881.39
R213 On 07-Aug-2025			Bond Future	6	762	73,471.49
R213 On 06-Nov-2025			Bond Future	18	6,786	642,094.53
R214 On 07-Aug-2025			Bond Future	2	32	2,322.05
R214 On 06-Nov-2025			Bond Future	13	1,634	115,105.22
R248 On 07-Aug-2025			Bond Future	15	1,950	169,571.03
R248 On 06-Nov-2025			Bond Future	25	7,518	633,194.99
Grand Total for Daily Turnover Summary:				550	266,311	27,954,477.39