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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/08/2025

TO DATE: 04/08/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	20	21,633	2,154,257.92
2030 On 06-Nov-2025			Bond Future	19	21,592	2,189,199.68
2030 On 05-Feb-2026			Bond Future	1	41	4,067.37
2032 On 07-Aug-2025			Bond Future	16	11,459	1,146,397.32
2032 On 06-Nov-2025			Bond Future	28	15,731	1,536,983.90
2037 On 07-Aug-2025			Bond Future	3	855	76,324.11
2037 On 06-Nov-2025			Bond Future	6	2,360	214,665.05
2037 On 05-Feb-2026			Bond Future	1	5	441.88
2038 On 07-Aug-2025			Bond Future	2	146	20,299.31
2038 On 06-Nov-2025			Bond Future	2	146	20,630.06
2040 On 07-Aug-2025			Bond Future	3	516	45,999.38
2040 On 06-Nov-2025			Bond Future	2	500	45,378.85
2040 On 05-Feb-2026			Bond Future	1	16	1,406.46
2044 On 07-Aug-2025			Bond Future	5	10,170	857,598.31
2044 On 06-Nov-2025			Bond Future	4	10,154	871,779.11
2044 On 05-Feb-2026			Bond Future	1	16	1,329.68
2050 On 07-Aug-2025			Bond Future	3	300	35,465.97
2050 On 06-Nov-2025			Bond Future	3	300	36,112.97
ALBI On 07-Aug-2025			Index Future	2	60	728,239.20

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
ALBI On 06-Nov-2025			Index Future	2	60	741,628.80
R035 On 07-Aug-2025			Bond Future	5	19,864	1,975,799.23
R035 On 06-Nov-2025			Bond Future	15	23,919	2,314,157.58
R186 On 07-Aug-2025			Bond Future	2	6,000	630,461.52
R186 On 06-Nov-2025			Bond Future	3	10,188	1,089,852.32
R202 On 07-Aug-2025			Bond Future	4	759	204,223.39
R202 On 06-Nov-2025			Bond Future	4	759	207,934.07
R209 On 06-Nov-2025			Bond Future	4	5,426	418,258.11
R213 On 07-Aug-2025			Bond Future	1	17	1,642.33
R213 On 05-Feb-2026			Bond Future	1	23	2,220.25
R214 On 06-Nov-2025			Bond Future	6	3,290	232,672.83
R248 On 07-Aug-2025			Bond Future	2	400	34,838.16
R248 On 06-Nov-2025			Bond Future	2	400	33,692.93
Grand Total for Daily Turnover Summary:				173	167,105	17,873,958.07