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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/08/2025

TO DATE: 05/08/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	50	25,942	2,580,644.78
2030 On 06-Nov-2025			Bond Future	57	66,424	6,726,777.38
2032 On 07-Aug-2025			Bond Future	2	6,000	599,554.14
2032 On 06-Nov-2025			Bond Future	10	7,659	738,764.92
2037 On 07-Aug-2025			Bond Future	6	11,055	984,168.13
2037 On 06-Nov-2025			Bond Future	14	19,191	1,738,246.68
2040 On 07-Aug-2025			Bond Future	23	24,393	2,164,431.15
2040 On 07-Aug-2025	10.80	Call	Bond Future	8	800	8,483.54
2040 On 07-Aug-2025	10.90	Call	Bond Future	8	1,360	14,422.02
2040 On 07-Aug-2025	11.20	Put	Bond Future	8	1,360	14,422.02
2040 On 07-Aug-2025	11.40	Call	Bond Future	8	800	8,483.54
2040 On 07-Aug-2025	12.00	Put	Bond Future	8	800	8,483.54
2040 On 06-Nov-2025			Bond Future	27	25,296	2,285,581.32
2040 On 05-Feb-2026	10.35	Call	Bond Future	8	1,360	14,742.74
2040 On 05-Feb-2026	10.75	Put	Bond Future	8	1,360	14,742.74
2040 On 05-Feb-2026	11.15	Put	Bond Future	8	1,360	14,742.74
2044 On 06-Nov-2025			Bond Future	3	852	73,114.57
2046 On 06-Nov-2025			Bond Future	7	2,714	325,222.99
R033 On 06-Nov-2025			Bond Future	11	10,552	1,116,346.10

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 07-Aug-2025			Bond Future	6	930	92,210.09
R035 On 06-Nov-2025			Bond Future	10	1,615	155,935.54
R038 On 06-Nov-2025			Bond Future	3	98	10,288.14
R053 On 07-Aug-2025			Bond Future	4	280	31,375.61
R053 On 06-Nov-2025			Bond Future	7	488	52,924.00
R186 On 07-Aug-2025			Bond Future	42	26,050	2,736,599.65
R186 On 06-Nov-2025			Bond Future	42	25,390	2,715,483.60
R209 On 06-Nov-2025			Bond Future	3	434	33,361.33
R213 On 07-Aug-2025			Bond Future	3	180	17,370.99
R213 On 06-Nov-2025			Bond Future	6	798	75,662.46
R214 On 07-Aug-2025			Bond Future	2	300	21,709.60
R214 On 06-Nov-2025			Bond Future	11	6,282	441,757.43
R248 On 07-Aug-2025			Bond Future	2	500	43,278.08
R248 On 06-Nov-2025			Bond Future	6	1,802	151,377.14
Grand Total for Daily Turnover Summary:				421	274,425	26,010,708.71