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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/08/2025

TO DATE: 07/08/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025			Bond Future	6	1,273	129,171.83
2030 On 05-Feb-2026			Bond Future	2	1,261	125,099.90
2032 On 06-Nov-2025			Bond Future	12	3,062	299,340.39
2037 On 06-Nov-2025			Bond Future	3	338	30,640.21
2037 On 06-Aug-2026	10.02	Call	Bond Future	9	7,623	81,429.27
2037 On 06-Aug-2026	10.70	Put	Bond Future	9	7,623	81,429.27
2037 On 06-Aug-2026	11.30	Put	Bond Future	9	7,623	81,429.27
2040 On 06-Nov-2025			Bond Future	3	342	30,826.34
2044 On 06-Nov-2025			Bond Future	3	176	14,954.14
R035 On 06-Nov-2025			Bond Future	8	462	44,614.14
R209 On 06-Nov-2025			Bond Future	1	15	1,150.00
R214 On 06-Nov-2025			Bond Future	4	81	5,691.05
R248 On 06-Nov-2025			Bond Future	3	212	17,654.43
Grand Total for Daily Turnover Summary:				72	30,091	943,430.22