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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/08/2025

TO DATE: 08/08/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025			Bond Future	9	1,437	145,854.01
2032 On 06-Nov-2025			Bond Future	11	4,238	414,312.17
2037 On 06-Nov-2025			Bond Future	4	2,214	200,857.66
2040 On 06-Nov-2025			Bond Future	4	82	7,370.38
2044 On 06-Nov-2025			Bond Future	2	38	3,217.33
2044 On 06-Nov-2025	11.25	Call	Bond Future	1	12	131.94
2044 On 06-Nov-2025	11.75	Put	Bond Future	1	12	131.94
2044 On 06-Nov-2025	12.00	Put	Bond Future	2	18	197.91
2044 On 06-Nov-2025	12.20	Put	Bond Future	2	18	197.91
2044 On 06-Nov-2025	12.25	Put	Bond Future	1	6	65.97
2044 On 05-Feb-2026	10.07	Call	Bond Future	26	27,000	299,646.81
2044 On 05-Feb-2026	10.90	Call	Bond Future	26	27,000	299,646.81
2044 On 05-Feb-2026	11.25	Put	Bond Future	31	13,500	149,995.80
2044 On 05-Feb-2026	11.45	Put	Bond Future	26	27,000	299,646.81
2044 On 05-Feb-2026	11.50	Put	Bond Future	31	13,500	149,993.37
2050 On 06-Nov-2025			Bond Future	2	160	19,489.76
GOVI On 06-Nov-2025			GOVI	2	2	24,202.94
R033 On 06-Nov-2025			Bond Future	2	4	423.03
R035 On 06-Nov-2025			Bond Future	8	834	80,486.54

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 06-Nov-2025			Bond Future	5	530	55,620.44
R053 On 06-Nov-2025			Bond Future	2	8	857.82
R186 On 06-Nov-2025			Bond Future	1	180	19,256.94
R209 On 06-Nov-2025			Bond Future	4	46	3,521.75
R213 On 06-Nov-2025			Bond Future	4	167	15,846.97
R214 On 06-Nov-2025			Bond Future	5	1,358	95,262.38
R248 On 06-Nov-2025			Bond Future	9	7,964	664,287.01
Grand Total for Daily Turnover Summary:				221	127,328	2,950,522.40