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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/08/2025

TO DATE: 15/08/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025			Bond Future	2	341	34,675.61
2032 On 06-Nov-2025			Bond Future	2	280	27,428.16
2037 On 06-Nov-2025			Bond Future	2	105	9,550.80
2040 On 06-Nov-2025			Bond Future	5	246	22,198.73
ALBI On 06-Nov-2025			Index Future	1	12	148,317.24
R186 On 06-Nov-2025			Bond Future	27	13,884	1,485,997.17
R209 On 06-Nov-2025			Bond Future	2	30	2,310.23
R213 On 06-Nov-2025			Bond Future	1	15	1,427.09
Grand Total for Daily Turnover Summary:				42	14,913	1,731,905.04