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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/09/2025

TO DATE: 23/09/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025			Bond Future	3	335	34,388.11
2030 On 05-Feb-2026			Bond Future	5	374	37,585.09
2032 On 06-Nov-2025			Bond Future	17	1,539	153,326.53
2037 On 06-Nov-2025			Bond Future	3	1,216	114,703.82
2040 On 06-Nov-2025			Bond Future	5	2,140	200,769.32
2040 On 05-Feb-2026			Bond Future	3	408	37,184.98
R035 On 06-Nov-2025			Bond Future	4	1,000	100,025.74
R035 On 06-Aug-2026	9.13	Call	Bond Future	2	400	3,751.27
R035 On 06-Aug-2026	9.63	Put	Bond Future	2	400	3,751.27
R035 On 06-Aug-2026	10.13	Put	Bond Future	2	400	3,751.27
R209 On 06-Nov-2025			Bond Future	4	7,446	596,127.13
R248 On 06-Nov-2025			Bond Future	2	170	14,859.46
Grand Total for Daily Turnover Summary:				52	15,828	1,300,223.99