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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/11/2025

TO DATE: 03/11/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-May-2026			Bond Future	8	1,108	161,128.43
2030 On 06-Nov-2025			Bond Future	11	4,149	428,523.73
2030 On 05-Feb-2026			Bond Future	7	4,198	424,712.56
2031 On 07-May-2026			Bond Future	8	1,472	168,007.40
2032 On 06-Nov-2025			Bond Future	13	2,916	293,154.44
2032 On 05-Feb-2026			Bond Future	18	3,619	370,521.15
2037 On 06-Nov-2025			Bond Future	4	308	29,802.94
2037 On 05-Feb-2026			Bond Future	10	1,298	122,175.87
2037 On 07-May-2026			Bond Future	2	126	12,039.35
2037 On 07-May-2026	9.00	Call	Bond Future	1	67	635.14
2037 On 07-May-2026	9.49	Call	Bond Future	1	67	635.14
2037 On 07-May-2026	10.06	Put	Bond Future	1	67	635.14
2038 On 06-Nov-2025			Bond Future	2	146	21,515.29
2038 On 05-Feb-2026			Bond Future	2	146	21,571.16
2040 On 06-Nov-2025			Bond Future	4	318	30,692.25
2040 On 05-Feb-2026			Bond Future	12	1,630	152,841.17
2044 On 06-Nov-2025			Bond Future	6	323	29,647.47
2044 On 05-Feb-2026			Bond Future	3	92	8,222.93
ALBI On 06-Nov-2025			Index Future	1	30	387,951.60

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
ALBI On 05-Feb-2026			Index Future	1	30	395,067.00
R035 On 06-Nov-2025			Bond Future	8	1,824	185,978.05
R035 On 05-Feb-2026			Bond Future	10	2,167	224,966.89
R035 On 07-May-2026			Bond Future	2	414	41,735.74
R038 On 06-Nov-2025			Bond Future	5	659	73,429.74
R186 On 06-Nov-2025			Bond Future	38	16,670	1,789,480.40
R209 On 06-Nov-2025			Bond Future	2	64	5,235.12
R209 On 05-Feb-2026			Bond Future	2	64	5,330.85
R209 On 07-May-2026			Bond Future	2	274	22,262.32
R210 On 07-May-2026			Bond Future	8	1,236	321,465.59
R213 On 06-Nov-2025			Bond Future	6	886	86,114.73
R213 On 05-Feb-2026			Bond Future	6	886	87,686.98
R214 On 06-Nov-2025			Bond Future	2	32	2,419.78
R214 On 05-Feb-2026			Bond Future	2	32	2,464.06
R214 On 07-May-2026			Bond Future	2	184	13,789.12
R248 On 06-Nov-2025			Bond Future	6	262	23,809.93
R248 On 05-Feb-2026			Bond Future	6	262	24,241.35
Grand Total for Daily Turnover Summary:				222	48,026	5,969,890.79