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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/11/2025

TO DATE: 04/11/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025	8.72	Call	Bond Future	14	579	4,473.76
2030 On 06-Nov-2025	9.22	Call	Bond Future	14	579	4,470.46
2030 On 05-Feb-2026			Bond Future	2	1,283	129,650.74
2032 On 06-Nov-2025	9.40	Call	Bond Future	14	579	4,815.95
2032 On 06-Nov-2025	9.90	Call	Bond Future	14	579	4,815.95
2032 On 05-Feb-2026			Bond Future	1	31	3,170.79
2037 On 06-Nov-2025			Bond Future	3	30,000	2,904,067.80
2037 On 06-Nov-2025	10.50	Call	Bond Future	13	579	5,401.09
2037 On 06-Nov-2025	11.00	Call	Bond Future	13	579	5,401.09
2037 On 05-Feb-2026			Bond Future	14	34,154	3,220,412.85
2040 On 05-Feb-2026			Bond Future	11	1,944	183,064.39
2044 On 05-Feb-2026			Bond Future	7	774	69,559.08
2044 On 07-May-2026			Bond Future	28	24,800	2,256,798.51
ALBI On 06-Nov-2025			Index Future	3	69	895,132.63
ALBI On 05-Feb-2026			Index Future	4	78	1,030,281.20
R033 On 06-Nov-2025			Bond Future	2	26	2,844.23
R033 On 05-Feb-2026			Bond Future	2	26	2,895.17
R035 On 06-Nov-2025	9.91	Call	Bond Future	15	3,868	34,224.45
R035 On 06-Nov-2025	10.08	Call	Bond Future	14	579	5,123.05

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 06-Nov-2025	10.41	Call	Bond Future	15	3,868	34,224.51
R035 On 06-Nov-2025	10.44	Call	Bond Future	14	3,929	34,764.18
R035 On 06-Nov-2025	10.58	Call	Bond Future	14	579	5,123.06
R035 On 06-Nov-2025	10.94	Call	Bond Future	14	3,929	34,764.24
R035 On 05-Feb-2026			Bond Future	8	1,668	173,002.88
R038 On 05-Feb-2026			Bond Future	10	850	96,917.05
R186 On 06-Nov-2025			Bond Future	38	13,593	1,458,716.28
R209 On 05-Feb-2026			Bond Future	7	252	21,017.86
R214 On 07-May-2026			Bond Future	27	30,000	2,259,165.90
R248 On 05-Feb-2026			Bond Future	9	1,161	108,143.24
Grand Total for Daily Turnover Summary:				344	160,935	14,992,442.39