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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/11/2025

TO DATE: 05/11/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026	7.21	Call	Bond Future	13	1,966	15,341.29
2030 On 07-May-2026	7.71	Call	Bond Future	13	1,966	15,341.29
2030 On 07-May-2026	7.92	Put	Bond Future	13	1,966	15,341.29
2030 On 06-Aug-2026	7.21	Call	Bond Future	13	1,966	15,445.70
2030 On 06-Aug-2026	7.71	Call	Bond Future	13	1,966	15,445.68
2030 On 06-Aug-2026	8.06	Put	Bond Future	13	1,966	15,445.70
2032 On 06-Nov-2025			Bond Future	2	800	80,473.86
2032 On 05-Feb-2026			Bond Future	5	1,684	172,558.77
2037 On 06-Nov-2025			Bond Future	2	240	23,275.74
2037 On 05-Feb-2026			Bond Future	3	611	57,608.24
2040 On 06-Nov-2025			Bond Future	2	100	9,714.63
2040 On 05-Feb-2026			Bond Future	16	3,744	353,633.85
R033 On 05-Feb-2026			Bond Future	3	386	43,024.08
R035 On 06-Nov-2025			Bond Future	2	200	20,416.31
R035 On 05-Feb-2026			Bond Future	2	200	20,782.87
R035 On 07-May-2026	8.29	Call	Bond Future	13	1,966	17,565.24
R035 On 07-May-2026	8.79	Call	Bond Future	13	1,966	17,565.23
R035 On 07-May-2026	9.20	Put	Bond Future	13	1,966	17,565.24
R035 On 06-Aug-2026	8.29	Call	Bond Future	13	1,966	17,702.68

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 06-Aug-2026	8.79	Call	Bond Future	13	1,966	17,702.65
R035 On 06-Aug-2026	9.39	Put	Bond Future	13	1,966	17,702.68
R209 On 05-Feb-2026			Bond Future	7	3,582	298,958.63
R214 On 05-Feb-2026			Bond Future	9	546	42,250.64
R248 On 05-Feb-2026			Bond Future	1	289	26,996.73
Grand Total for Daily Turnover Summary:				210	35,974	1,347,859.01