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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/09/2026

TO DATE: 30/09/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2031 On 05-Nov-2026			Bond Future	2	32	3,792.13
2032 On 05-Nov-2026			Bond Future	8	220	21,935.65
2033 On 05-Nov-2026			Bond Future	2	62	9,215.61
2037 On 05-Nov-2026			Bond Future	7	72	7,134.84
2040 On 05-Nov-2026			Bond Future	1	1	100.46
2040 On 04-Feb-2027			Bond Future	2	98	9,553.98
2044 On 05-Nov-2026			Bond Future	3	731	70,644.37
2050 On 05-Nov-2026			Bond Future	1	400	59,614.62
GOVI On 04-Feb-2027			GOVI	12	28	398,452.60
R035 On 05-Nov-2026			Bond Future	3	46	4,683.60
R038 On 05-Nov-2026			Bond Future	24	6,724	758,094.82
R202 On 04-Feb-2027			Bond Future	6	188	57,959.87
R248 On 05-Nov-2026			Bond Future	8	9,191	878,715.99
Grand Total for Daily Turnover Summary:				79	17,793	2,279,898.54