



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown, South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 10/09/2025

TO DATE: 10/09/2025

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2030 On 06-Nov-2025                     |        |     | Bond Future | 9            | 1,206            | 123,081.73                |
| 2032 On 06-Nov-2025                     |        |     | Bond Future | 1            | 15               | 1,478.02                  |
| 2037 On 06-Nov-2025                     |        |     | Bond Future | 4            | 2,806            | 257,054.69                |
| 2040 On 06-Nov-2025                     |        |     | Bond Future | 2            | 6                | 549.62                    |
| 2050 On 06-Nov-2025                     |        |     | Bond Future | 1            | 500              | 60,987.68                 |
| R035 On 06-Nov-2025                     |        |     | Bond Future | 17           | 4,162            | 406,796.36                |
| R186 On 06-Nov-2025                     |        |     | Bond Future | 36           | 24,270           | 2,601,360.99              |
| R214 On 06-Nov-2025                     |        |     | Bond Future | 2            | 78               | 5,558.74                  |
| Grand Total for Daily Turnover Summary: |        |     |             | 72           | 33,043           | 3,456,867.82              |