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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/09/2025

TO DATE: 11/09/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025			Bond Future	1	3,454	353,747.83
2031 On 06-Nov-2025			Bond Future	9	850	94,791.24
2032 On 06-Nov-2025			Bond Future	1	32	3,154.80
2033 On 06-Nov-2025			Bond Future	2	16	2,134.40
2040 On 06-Nov-2025			Bond Future	1	355	32,686.05
2044 On 06-Nov-2025			Bond Future	1	180	15,641.49
ALBI On 06-Nov-2025			Index Future	2	8	99,501.84
IGOV On 06-Nov-2025			Index Future	4	24	95,153.36
R035 On 06-Nov-2025			Bond Future	10	1,808	177,765.95
R038 On 06-Nov-2025			Bond Future	1	97	10,394.80
R186 On 06-Nov-2025			Bond Future	1	32	3,430.02
R213 On 06-Nov-2025			Bond Future	3	1,862	177,897.30
Grand Total for Daily Turnover Summary:				36	8,718	1,066,299.09