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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/10/2025

TO DATE: 16/10/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Nov-2025			Bond Future	1	1,157	164,161.00
2029 On 05-Feb-2026			Bond Future	1	1,136	164,116.78
2030 On 06-Nov-2025			Bond Future	12	10,882	1,123,475.96
2030 On 05-Feb-2026			Bond Future	23	24,911	2,515,002.02
2030 On 06-Aug-2026			Bond Future	4	581	58,440.52
2032 On 06-Nov-2025			Bond Future	6	4,109	413,696.13
2032 On 05-Feb-2026			Bond Future	6	4,109	421,115.59
2033 On 06-Nov-2025			Bond Future	1	107	14,517.10
2033 On 05-Feb-2026			Bond Future	1	105	14,505.19
2037 On 06-Nov-2025			Bond Future	85	120,580	11,500,812.25
2037 On 05-Feb-2026			Bond Future	60	105,692	9,815,601.27
2037 On 06-Aug-2026			Bond Future	13	4,458	409,066.75
2040 On 06-Nov-2025			Bond Future	25	15,657	1,491,075.20
2040 On 05-Feb-2026			Bond Future	37	11,219	1,037,519.40
2040 On 06-Aug-2026			Bond Future	19	14,082	1,283,618.38
2044 On 06-Nov-2025			Bond Future	17	17,248	1,566,818.21
2044 On 05-Feb-2026			Bond Future	1	1,750	154,069.55
2044 On 06-Aug-2026			Bond Future	14	13,898	1,206,352.52
2050 On 06-Nov-2025			Bond Future	4	1,178	150,011.87

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 05-Feb-2026			Bond Future	4	1,178	149,892.96
GOVI On 06-Nov-2025			GOVI	4	142	1,790,597.28
GOVI On 05-Feb-2026			GOVI	4	142	1,823,037.18
R035 On 06-Nov-2025			Bond Future	57	101,296	10,222,009.68
R035 On 05-Feb-2026			Bond Future	62	101,086	10,386,334.81
R035 On 06-Aug-2026			Bond Future	2	112	11,392.04
R053 On 06-Nov-2025			Bond Future	6	9,400	1,093,937.48
R053 On 05-Feb-2026			Bond Future	8	7,200	852,240.06
R202 On 06-Nov-2025			Bond Future	3	132	37,481.22
R202 On 05-Feb-2026			Bond Future	3	132	37,457.50
R209 On 06-Nov-2025			Bond Future	51	35,752	2,889,719.10
R209 On 05-Feb-2026			Bond Future	38	30,298	2,493,862.01
R209 On 06-Aug-2026			Bond Future	13	4,908	401,937.18
R213 On 06-Nov-2025			Bond Future	8	3,981	386,418.30
R213 On 05-Feb-2026			Bond Future	6	2,481	245,327.31
R214 On 06-Nov-2025			Bond Future	7	4,230	315,341.40
R214 On 05-Feb-2026			Bond Future	7	1,000	75,824.73
R248 On 06-Nov-2025			Bond Future	8	12,616	1,134,628.75
R248 On 05-Feb-2026			Bond Future	16	13,066	1,195,928.22
Grand Total for Daily Turnover Summary:				637	682,011	69,047,342.90