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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/10/2025

TO DATE: 20/10/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Nov-2025			Bond Future	4	4,230	599,243.88
2029 On 05-Feb-2026			Bond Future	6	4,320	622,633.35
2030 On 06-Nov-2025			Bond Future	4	700	72,209.49
2030 On 05-Feb-2026			Bond Future	19	9,260	934,747.75
2032 On 06-Nov-2025			Bond Future	8	940	94,533.68
2032 On 05-Feb-2026			Bond Future	4	1,332	136,314.36
2033 On 06-Nov-2025			Bond Future	5	3,460	468,070.91
2033 On 05-Feb-2026			Bond Future	5	3,460	476,208.16
2037 On 06-Nov-2025			Bond Future	15	6,520	622,046.66
2038 On 06-Nov-2025			Bond Future	5	2,380	349,862.86
2038 On 05-Feb-2026			Bond Future	5	2,380	351,003.67
2040 On 06-Nov-2025			Bond Future	50	73,720	7,051,204.87
2040 On 05-Feb-2026			Bond Future	65	79,298	7,363,801.62
2044 On 06-Nov-2025			Bond Future	38	40,727	3,718,000.37
2044 On 05-Feb-2026			Bond Future	33	42,359	3,751,319.90
R033 On 06-Nov-2025			Bond Future	33	35,460	3,879,221.17
R033 On 05-Feb-2026			Bond Future	33	34,828	3,878,994.27
R035 On 06-Nov-2025			Bond Future	31	32,266	3,262,584.06
R035 On 05-Feb-2026			Bond Future	26	31,046	3,196,123.56

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 06-Nov-2025			Bond Future	30	8,240	910,762.92
R038 On 05-Feb-2026			Bond Future	30	8,126	914,407.40
R053 On 06-Nov-2025			Bond Future	7	1,254	146,882.61
R053 On 05-Feb-2026			Bond Future	7	1,234	147,154.23
R209 On 06-Nov-2025			Bond Future	20	40,482	3,276,274.25
R209 On 05-Feb-2026			Bond Future	20	39,762	3,276,207.88
R210 On 06-Nov-2025			Bond Future	3	330	83,709.99
R210 On 05-Feb-2026			Bond Future	3	330	85,165.67
R213 On 06-Nov-2025			Bond Future	41	5,765	559,676.17
R213 On 05-Feb-2026			Bond Future	41	5,716	564,955.78
R214 On 06-Nov-2025			Bond Future	17	6,758	505,382.57
R214 On 05-Feb-2026			Bond Future	18	6,908	525,970.23
R248 On 06-Nov-2025			Bond Future	21	29,845	2,691,443.29
R248 On 05-Feb-2026			Bond Future	21	29,676	2,724,606.09
Grand Total for Daily Turnover Summary:				668	593,112	57,240,723.65