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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/10/2025

TO DATE: 27/10/2025

| Contract            | Strike | C/P | Product      | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|---------------------|--------|-----|--------------|--------------|------------------|---------------------------|
| 2030 On 05-Feb-2026 |        |     | Bond Future  | 6            | 2,530            | 255,843.12                |
| 2032 On 06-Nov-2025 |        |     | Bond Future  | 8            | 6,746            | 678,902.90                |
| 2033 On 06-Nov-2025 |        |     | Bond Future  | 18           | 20,154           | 2,740,479.25              |
| 2033 On 05-Feb-2026 |        |     | Bond Future  | 2            | 628              | 86,967.98                 |
| 2037 On 06-Nov-2025 |        |     | Bond Future  | 11           | 1,841            | 177,049.32                |
| 2037 On 05-Feb-2026 |        |     | Bond Future  | 9            | 1,641            | 153,705.71                |
| 2040 On 06-Nov-2025 |        |     | Bond Future  | 8            | 1,842            | 177,472.97                |
| 2040 On 05-Feb-2026 |        |     | Bond Future  | 9            | 3,474            | 324,515.66                |
| 2044 On 06-Nov-2025 |        |     | Bond Future  | 14           | 911              | 84,068.82                 |
| 2044 On 05-Feb-2026 |        |     | Bond Future  | 9            | 771              | 69,113.70                 |
| IGOV On 06-Nov-2025 |        |     | Index Future | 1            | 8                | 32,381.20                 |
| IGOV On 07-May-2026 |        |     | Index Future | 1            | 8                | 33,576.40                 |
| R035 On 06-Nov-2025 |        |     | Bond Future  | 14           | 1,982            | 201,544.76                |
| R035 On 05-Feb-2026 |        |     | Bond Future  | 9            | 1,686            | 174,575.59                |
| R038 On 06-Nov-2025 |        |     | Bond Future  | 9            | 684              | 76,348.87                 |
| R038 On 05-Feb-2026 |        |     | Bond Future  | 9            | 684              | 77,742.47                 |
| R186 On 06-Nov-2025 |        |     | Bond Future  | 3            | 1,504            | 161,466.57                |
| R209 On 06-Nov-2025 |        |     | Bond Future  | 9            | 1,179            | 96,202.27                 |
| R209 On 05-Feb-2026 |        |     | Bond Future  | 9            | 1,179            | 97,958.25                 |

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000"s) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| R248 On 06-Nov-2025                     |        |     | Bond Future | 5            | 228              | 20,729.09                 |
| R248 On 05-Feb-2026                     |        |     | Bond Future | 5            | 228              | 21,108.45                 |
| Grand Total for Daily Turnover Summary: |        |     |             | 168          | 49,908           | 5,741,753.38              |