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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/10/2025

TO DATE: 28/10/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 05-Feb-2026			Bond Future	2	102	14,735.28
2030 On 05-Feb-2026			Bond Future	5	1,534	155,115.20
2031 On 05-Feb-2026			Bond Future	2	26	2,921.16
2032 On 06-Nov-2025			Bond Future	47	39,414	3,969,251.81
2032 On 05-Feb-2026			Bond Future	45	37,214	3,815,148.65
2033 On 06-Nov-2025			Bond Future	2	466	63,400.98
2033 On 05-Feb-2026			Bond Future	2	274	37,916.37
2037 On 06-Nov-2025			Bond Future	63	43,026	4,147,697.80
2037 On 05-Feb-2026			Bond Future	63	39,470	3,705,178.11
2038 On 05-Feb-2026			Bond Future	2	24	3,552.74
2040 On 06-Nov-2025			Bond Future	26	4,110	397,319.75
2040 On 05-Feb-2026			Bond Future	30	6,798	638,085.47
2044 On 06-Nov-2025			Bond Future	15	9,938	916,702.59
2044 On 05-Feb-2026			Bond Future	15	6,224	557,326.72
2050 On 06-Nov-2025			Bond Future	3	300	38,601.59
2050 On 05-Feb-2026			Bond Future	3	300	38,575.76
R033 On 06-Nov-2025			Bond Future	2	446	48,804.26
R035 On 06-Nov-2025			Bond Future	2	1,358	138,267.08
R035 On 05-Feb-2026			Bond Future	2	82	8,483.93

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R053 On 06-Nov-2025			Bond Future	2	128	15,132.44
R209 On 06-Nov-2025			Bond Future	2	292	23,818.94
R213 On 06-Nov-2025			Bond Future	2	2,780	270,052.26
R214 On 06-Nov-2025			Bond Future	2	1,386	104,852.52
R248 On 06-Nov-2025			Bond Future	2	1,070	97,505.78
Grand Total for Daily Turnover Summary:				341	196,762	19,208,447.21