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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/10/2025

TO DATE: 31/10/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Nov-2025			Bond Future	2	6,239	886,139.71
2029 On 07-May-2026			Bond Future	2	6,239	908,559.30
2030 On 06-Nov-2025			Bond Future	3	912	94,090.16
2030 On 05-Feb-2026			Bond Future	6	1,270	128,288.83
2032 On 06-Nov-2025			Bond Future	37	127,708	12,859,753.41
2032 On 05-Feb-2026			Bond Future	7	998	102,190.77
2032 On 07-May-2026			Bond Future	32	126,926	12,723,115.55
2033 On 06-Nov-2025			Bond Future	5	11,750	1,597,598.97
2033 On 05-Feb-2026			Bond Future	1	9	1,244.26
2033 On 07-May-2026			Bond Future	27	17,651	2,461,455.94
2037 On 06-Nov-2025			Bond Future	37	172,144	16,655,604.63
2037 On 05-Feb-2026			Bond Future	2	210	19,745.48
2037 On 07-May-2026			Bond Future	36	171,976	16,503,253.78
2038 On 05-Feb-2026			Bond Future	1	12	1,770.12
2040 On 06-Nov-2025			Bond Future	1	54	5,210.66
2040 On 05-Feb-2026			Bond Future	7	278	26,073.79
2044 On 06-Nov-2025			Bond Future	33	136,358	12,585,472.37
2044 On 07-May-2026			Bond Future	33	136,358	12,437,877.74
2046 On 05-Feb-2026			Bond Future	1	14	1,798.14

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 05-Feb-2026			Bond Future	1	12	1,531.81
ALBI On 06-Nov-2025			Index Future	4	30	388,049.70
ALBI On 05-Feb-2026			Index Future	4	30	395,252.10
GOVI On 06-Nov-2025			GOVI	9	94	1,193,619.32
GOVI On 05-Feb-2026			GOVI	13	118	1,522,763.78
GOVI On 07-May-2026			GOVI	2	4	52,138.50
IGOV On 06-Nov-2025			Index Future	4	39	158,072.07
IGOV On 05-Feb-2026			Index Future	4	39	161,012.02
R033 On 05-Feb-2026			Bond Future	1	46	5,120.98
R035 On 06-Nov-2025			Bond Future	17	9,782	997,044.47
R035 On 05-Feb-2026			Bond Future	1	180	18,647.66
R035 On 07-May-2026			Bond Future	16	9,602	971,481.87
R038 On 06-Nov-2025			Bond Future	5	4,807	537,278.31
R038 On 05-Feb-2026			Bond Future	1	17	1,930.85
R038 On 07-May-2026			Bond Future	4	4,790	528,804.26
R053 On 06-Nov-2025			Bond Future	12	4,070	481,077.17
R053 On 07-May-2026			Bond Future	12	4,070	474,912.18
R202 On 05-Feb-2026			Bond Future	1	8	2,275.06
R209 On 06-Nov-2025			Bond Future	1	73	5,949.88
R209 On 05-Feb-2026			Bond Future	1	73	6,056.40
R213 On 06-Nov-2025			Bond Future	32	127,030	12,335,805.99
R213 On 05-Feb-2026			Bond Future	5	578	57,121.20
R213 On 07-May-2026			Bond Future	29	126,492	12,286,171.65
R214 On 06-Nov-2025			Bond Future	31	61,564	4,647,208.41
R214 On 07-May-2026			Bond Future	31	61,564	4,601,566.70
R248 On 06-Nov-2025			Bond Future	9	31,166	2,838,540.69
R248 On 07-May-2026			Bond Future	9	31,166	2,804,593.75
Grand Total for Daily Turnover Summary:				532	1,394,550	137,473,270.39