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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/01/2026 **TO DATE: 19/01/2026**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 05-Feb-2026			Bond Future	47	65,407	6,679,542.06
2030 On 07-May-2026			Bond Future	48	64,765	6,729,506.92
2032 On 07-May-2026			Bond Future	1	900	91,977.43
2037 On 05-Feb-2026			Bond Future	40	34,346	3,372,545.36
2037 On 07-May-2026			Bond Future	41	33,994	3,396,295.03
2040 On 07-May-2026			Bond Future	1	1,000	100,886.49
2044 On 07-May-2026			Bond Future	1	1,500	145,098.99
GOVI On 05-Feb-2026			GOVI	9	547	7,336,026.16
GOVI On 07-May-2026			GOVI	7	541	7,384,416.27
R035 On 05-Feb-2026			Bond Future	61	127,654	13,618,600.88
R035 On 07-May-2026			Bond Future	52	130,883	13,609,998.62
R053 On 05-Feb-2026			Bond Future	1	6,900	886,625.44
R053 On 07-May-2026			Bond Future	1	6,900	861,576.30
R209 On 05-Feb-2026			Bond Future	37	16,670	1,443,175.41
R209 On 07-May-2026			Bond Future	37	16,984	1,442,540.29
R248 On 05-Feb-2026			Bond Future	1	7,720	761,207.90
R248 On 07-May-2026			Bond Future	1	7,720	740,166.12
Grand Total for Daily Turnover Summary:				**386**	**524,431**	**68,600,185.66**