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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/01/2026

TO DATE: 21/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2033 On 07-May-2026			Bond Future	2	3,038	432,980.07
2037 On 05-Feb-2026			Bond Future	3	11,142	1,098,078.31
2037 On 07-May-2026			Bond Future	8	12,002	1,203,513.56
2037 On 05-Nov-2026	9.46	Call	Bond Future	11	13,470	119,978.50
2037 On 05-Nov-2026	10.23	Put	Bond Future	11	13,470	119,978.50
2037 On 05-Nov-2026	10.83	Put	Bond Future	11	13,470	119,978.50
2037 On 04-Feb-2027	8.44	Call	Bond Future	11	13,470	121,630.46
2037 On 04-Feb-2027	9.31	Put	Bond Future	11	13,470	121,630.46
2037 On 04-Feb-2027	9.81	Put	Bond Future	13	13,508	121,974.66
2038 On 07-May-2026			Bond Future	3	1,871	293,790.45
2040 On 05-Nov-2026	9.91	Call	Bond Future	15	11,500	106,748.98
2040 On 05-Nov-2026	10.67	Put	Bond Future	13	6,900	64,049.39
2040 On 05-Nov-2026	11.27	Put	Bond Future	13	6,900	64,049.39
2040 On 04-Feb-2027	8.78	Call	Bond Future	13	6,900	64,879.67
2040 On 04-Feb-2027	9.67	Put	Bond Future	13	6,900	64,879.67
2040 On 04-Feb-2027	10.17	Put	Bond Future	13	6,900	64,879.67
GOVI On 05-Feb-2026			GOVI	6	164	2,203,727.04
GOVI On 07-May-2026			GOVI	6	164	2,242,167.00
IGOV On 05-Feb-2026			Index Future	2	30	128,783.40

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
IGOV On 07-May-2026			Index Future	2	30	131,058.60
R035 On 05-Feb-2026			Bond Future	2	100	10,735.00
R035 On 07-May-2026			Bond Future	12	20,270	2,120,008.85
Grand Total for Daily Turnover Summary:				194	175,669	11,019,500.14