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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 22/01/2026

TO DATE: 22/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 05-Feb-2026			Bond Future	49	121,153	12,754,008.92
2032 On 07-May-2026			Bond Future	49	123,862	12,750,270.05
2033 On 05-Feb-2026			Bond Future	5	350	49,850.27
2037 On 05-Feb-2026			Bond Future	6	17,648	1,754,166.20
2037 On 07-May-2026			Bond Future	6	17,344	1,754,056.13
2040 On 05-Feb-2026			Bond Future	3	1,004	101,203.06
2040 On 07-May-2026			Bond Future	3	1,026	105,161.88
2044 On 05-Feb-2026			Bond Future	1	250	24,165.33
2044 On 07-May-2026			Bond Future	3	409	40,065.03
ALBI On 05-Feb-2026			Index Future	1	13	179,827.31
ALBI On 07-May-2026			Index Future	1	13	182,971.23
R033 On 05-Feb-2026			Bond Future	35	30,604	3,514,011.88
R033 On 07-May-2026			Bond Future	35	31,430	3,513,024.45
R035 On 05-Feb-2026			Bond Future	15	3,260	351,270.25
R035 On 07-May-2026			Bond Future	1	2,000	210,275.60
R038 On 05-Feb-2026			Bond Future	19	1,918	229,796.04
R038 On 07-May-2026			Bond Future	19	1,974	229,786.89
R053 On 05-Feb-2026			Bond Future	7	1,376	180,576.26
R053 On 07-May-2026			Bond Future	7	1,414	180,496.17

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R213 On 05-Feb-2026			Bond Future	49	35,786	3,608,859.57
R213 On 07-May-2026			Bond Future	49	36,417	3,606,941.43
R214 On 05-Feb-2026			Bond Future	20	6,030	499,773.82
R214 On 07-May-2026			Bond Future	20	6,162	499,264.90
R248 On 05-Feb-2026			Bond Future	42	55,250	5,565,119.79
R248 On 07-May-2026			Bond Future	42	56,759	5,564,478.11
R4R2 On 05-Feb-2026			Bond Future	8	3,062	344,973.49
R4R2 On 07-May-2026			Bond Future	8	3,152	345,185.98
Grand Total for Daily Turnover Summary:				503	559,666	58,139,580.03