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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/01/2026

TO DATE: 27/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 05-Feb-2026			Bond Future	10	860	124,489.35
2029 On 07-May-2026			Bond Future	8	782	114,021.52
2030 On 05-Feb-2026			Bond Future	7	16,234	1,669,255.99
2030 On 07-May-2026			Bond Future	55	112,850	11,764,179.37
2031 On 05-Feb-2026			Bond Future	6	210	23,682.03
2031 On 07-May-2026			Bond Future	6	210	24,095.37
2032 On 05-Feb-2026			Bond Future	6	12,984	1,372,232.67
2032 On 07-May-2026			Bond Future	9	13,384	1,382,877.85
2033 On 05-Feb-2026			Bond Future	9	4,118	587,285.15
2033 On 07-May-2026			Bond Future	9	4,118	591,101.06
2037 On 05-Feb-2026			Bond Future	44	27,054	2,715,399.96
2037 On 07-May-2026			Bond Future	49	41,594	4,244,153.90
2038 On 05-Feb-2026			Bond Future	2	24	3,734.06
2038 On 07-May-2026			Bond Future	2	24	3,799.23
2040 On 05-Feb-2026			Bond Future	4	532	54,039.13
2040 On 07-May-2026			Bond Future	6	626	64,676.30
2044 On 05-Feb-2026			Bond Future	3	1,618	157,276.29
2044 On 07-May-2026			Bond Future	10	1,800	178,694.57
2046 On 05-Feb-2026			Bond Future	2	274	38,281.36

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
GOVI On 05-Feb-2026			GOVI	4	34	463,893.56
GOVI On 07-May-2026			GOVI	4	34	471,990.96
R035 On 05-Feb-2026			Bond Future	13	5,182	563,673.67
R035 On 07-May-2026			Bond Future	9	4,852	514,945.01
R053 On 05-Feb-2026			Bond Future	17	860	113,208.16
R209 On 05-Feb-2026			Bond Future	22	1,900	167,685.30
R209 On 07-May-2026			Bond Future	5	178	15,447.23
R213 On 05-Feb-2026			Bond Future	2	234	23,710.57
R213 On 07-May-2026			Bond Future	2	234	23,290.71
R214 On 05-Feb-2026			Bond Future	28	11,116	928,578.99
R214 On 07-May-2026			Bond Future	12	8,137	665,231.83
R248 On 05-Feb-2026			Bond Future	5	4,724	478,110.07
R248 On 07-May-2026			Bond Future	5	4,724	465,251.50
Grand Total for Daily Turnover Summary:				375	281,505	30,008,292.75