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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/01/2026

TO DATE: 29/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Feb-2026			Bond Future	4	759	78,312.28
2030 On 07-May-2026			Bond Future	6	948	99,111.20
2032 On 05-Feb-2026			Bond Future	6	1,359	144,215.41
2032 On 07-May-2026			Bond Future	8	3,121	323,778.10
2037 On 05-Feb-2026			Bond Future	5	704	71,198.68
2037 On 07-May-2026			Bond Future	6	1,608	165,186.81
2040 On 05-Feb-2026			Bond Future	3	162	16,596.37
2040 On 05-Feb-2026	10.35	Call	Bond Future	8	1,360	11,810.13
2040 On 05-Feb-2026	10.75	Put	Bond Future	8	1,360	11,810.13
2040 On 05-Feb-2026	11.15	Put	Bond Future	8	1,360	11,810.13
2040 On 07-May-2026			Bond Future	3	162	16,891.33
2050 On 05-Feb-2026			Bond Future	2	100	14,458.64
R033 On 05-Feb-2026			Bond Future	3	36	4,172.09
R033 On 07-May-2026			Bond Future	3	36	4,064.64
R033 On 06-Aug-2026			Bond Future	2	446	51,245.24
R035 On 05-Feb-2026			Bond Future	6	980	107,162.36
R035 On 07-May-2026			Bond Future	3	540	57,692.04
R038 On 05-Feb-2026			Bond Future	3	51	6,199.41
R038 On 07-May-2026			Bond Future	3	51	6,029.73

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R209 On 05-Feb-2026			Bond Future	3	219	19,471.21
R209 On 07-May-2026			Bond Future	3	219	19,128.36
R213 On 05-Feb-2026			Bond Future	4	543	55,147.18
R213 On 07-May-2026			Bond Future	4	543	54,200.38
R248 On 05-Feb-2026	8.90	Call	Bond Future	4	1,156	10,362.79
R248 On 05-Feb-2026	9.40	Call	Bond Future	4	1,156	10,362.79
R248 On 05-Feb-2026	9.90	Put	Bond Future	4	1,156	10,362.79
Grand Total for Daily Turnover Summary:				116	20,135	1,380,780.21