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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/01/2026

TO DATE: 30/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Feb-2026			Bond Future	2	12,000	1,234,595.64
2030 On 07-May-2026			Bond Future	8	13,012	1,362,224.91
2032 On 05-Feb-2026			Bond Future	2	6,000	634,557.84
2032 On 07-May-2026			Bond Future	14	15,590	1,612,650.61
2037 On 05-Feb-2026			Bond Future	11	66,368	6,695,836.37
2037 On 07-May-2026			Bond Future	11	66,368	6,812,926.74
2040 On 05-Feb-2026			Bond Future	53	81,875	8,374,808.13
2040 On 07-May-2026			Bond Future	54	80,680	8,395,898.60
2044 On 05-Feb-2026			Bond Future	6	1,041	102,242.47
2044 On 07-May-2026			Bond Future	6	1,041	104,074.71
ALBI On 05-Feb-2026			Index Future	3	66	921,970.50
ALBI On 07-May-2026			Index Future	3	66	938,127.30
IGOV On 05-Feb-2026			Index Future	1	209	914,512.94
IGOV On 07-May-2026			Index Future	1	209	930,599.67
R035 On 05-Feb-2026			Bond Future	8	1,068	116,453.44
R035 On 07-May-2026			Bond Future	9	1,266	134,826.22
R038 On 05-Feb-2026			Bond Future	6	573	69,439.04
R038 On 07-May-2026			Bond Future	9	1,539	181,443.32
R053 On 05-Feb-2026			Bond Future	2	20	2,673.95

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R053 On 07-May-2026			Bond Future	2	20	2,604.75
R209 On 05-Feb-2026			Bond Future	6	600	53,124.57
R209 On 07-May-2026			Bond Future	6	600	52,188.38
R210 On 05-Feb-2026			Bond Future	8	490	126,868.84
R210 On 07-May-2026			Bond Future	7	490	127,332.87
R248 On 05-Feb-2026			Bond Future	6	1,182	120,606.07
R248 On 07-May-2026			Bond Future	6	1,182	117,526.61
Grand Total for Daily Turnover Summary:				250	353,555	40,140,114.50