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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/02/2026

TO DATE: 02/02/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	1	480	50,273.32
2032 On 07-May-2026			Bond Future	3	384	39,781.15
2037 On 07-May-2026			Bond Future	2	20	2,058.87
2040 On 07-May-2026			Bond Future	4	5,562	580,501.32
2044 On 05-Feb-2026			Bond Future	3	10,000	988,782.80
2044 On 07-May-2026			Bond Future	6	10,412	1,047,876.89
ALBI On 05-Feb-2026			Index Future	5	60	839,604.60
ALBI On 07-May-2026			Index Future	5	60	854,544.60
IGOV On 05-Feb-2026			Index Future	4	39	170,963.91
IGOV On 07-May-2026			Index Future	4	39	174,055.70
R035 On 05-Feb-2026			Bond Future	5	700	76,473.25
R035 On 05-Feb-2026	10.44	Call	Bond Future	14	4,000	32,413.60
R035 On 05-Feb-2026	10.94	Call	Bond Future	14	4,000	32,413.68
R035 On 05-Feb-2026	12.44	Put	Bond Future	14	4,000	32,413.60
R035 On 07-May-2026			Bond Future	2	4	427.13
R209 On 05-Feb-2026			Bond Future	27	50,310	4,468,467.29
R209 On 07-May-2026			Bond Future	27	51,248	4,469,800.85
R248 On 07-May-2026			Bond Future	2	2	199.78
<b>Grand Total for Daily Turnover Summary:</b>				<b>142</b>	<b>141,320</b>	<b>13,861,052.35</b>