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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/02/2026

TO DATE: 04/02/2026

| Contract            | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value (R000's) |
|---------------------|--------|-----|-------------|--------------|------------------|------------------------|
| 2029 On 07-May-2026 |        |     | Bond Future | 2            | 1,316            | 193,548.90             |
| 2030 On 07-May-2026 |        |     | Bond Future | 1            | 2                | 209.56                 |
| 2031 On 07-May-2026 |        |     | Bond Future | 2            | 1,688            | 195,222.26             |
| 2032 On 05-Feb-2026 |        |     | Bond Future | 5            | 590              | 62,582.44              |
| 2032 On 07-May-2026 |        |     | Bond Future | 4            | 387              | 40,085.73              |
| 2032 On 06-Aug-2026 |        |     | Bond Future | 5            | 590              | 62,320.59              |
| 2033 On 07-May-2026 |        |     | Bond Future | 3            | 8,678            | 1,258,268.26           |
| 2037 On 05-Feb-2026 |        |     | Bond Future | 59           | 58,498           | 5,913,303.99           |
| 2037 On 07-May-2026 |        |     | Bond Future | 41           | 55,540           | 5,712,049.07           |
| 2037 On 06-Aug-2026 |        |     | Bond Future | 5            | 590              | 59,449.68              |
| 2040 On 05-Feb-2026 |        |     | Bond Future | 29           | 3,744            | 386,397.91             |
| 2040 On 07-May-2026 |        |     | Bond Future | 11           | 1,954            | 205,165.96             |
| 2040 On 06-Aug-2026 |        |     | Bond Future | 5            | 500              | 51,212.18              |
| 2043 On 06-Aug-2026 |        |     | Bond Future | 2            | 6,232            | 779,280.19             |
| 2044 On 05-Feb-2026 |        |     | Bond Future | 11           | 4,160            | 413,623.18             |
| 2044 On 07-May-2026 |        |     | Bond Future | 11           | 4,160            | 420,790.28             |
| R035 On 05-Feb-2026 |        |     | Bond Future | 3            | 1,173            | 126,179.24             |
| R035 On 07-May-2026 |        |     | Bond Future | 15           | 1,679            | 177,046.25             |
| R035 On 06-Aug-2026 |        |     | Bond Future | 2            | 200              | 21,778.14              |

| <b>Contract</b>                                | <b>Strike</b> | <b>C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Nominal Value<br/>(R000's)</b> |
|--|---------------|------------|----------------|---------------------|-------------------------|-----------------------------------|
| R202 On 07-May-2026                            |               |            | Bond Future    | 1                   | 5                       | 1,508.55                          |
| R209 On 05-Feb-2026                            |               |            | Bond Future    | 1                   | 1,199                   | 106,734.66                        |
| R209 On 07-May-2026                            |               |            | Bond Future    | 1                   | 1,221                   | 106,730.33                        |
| R213 On 07-May-2026                            |               |            | Bond Future    | 1                   | 2                       | 199.32                            |
| R214 On 05-Feb-2026                            |               |            | Bond Future    | 1                   | 472                     | 40,056.46                         |
| R214 On 07-May-2026                            |               |            | Bond Future    | 1                   | 482                     | 40,025.59                         |
| R248 On 05-Feb-2026                            | 8.90          | Call       | Bond Future    | 5                   | 2,724                   | 24,108.84                         |
| R248 On 05-Feb-2026                            | 9.40          | Call       | Bond Future    | 5                   | 2,724                   | 24,108.84                         |
| R248 On 05-Feb-2026                            | 9.90          | Put        | Bond Future    | 5                   | 2,724                   | 24,108.84                         |
| R248 On 07-May-2026                            |               |            | Bond Future    | 3                   | 396                     | 39,699.27                         |
| R248 On 07-May-2026                            | 8.30          | Call       | Bond Future    | 5                   | 3,240                   | 28,816.53                         |
| R248 On 07-May-2026                            | 8.70          | Call       | Bond Future    | 5                   | 3,240                   | 28,816.53                         |
| R248 On 07-May-2026                            | 9.19          | Put        | Bond Future    | 5                   | 3,240                   | 28,816.53                         |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>255</b>          | <b>173,350</b>          | <b>16,572,244.10</b>              |