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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/05/2026

TO DATE: 07/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	2	2,090	209,733.15
2032 On 06-Aug-2026			Bond Future	3	232	23,772.58
2037 On 06-Aug-2026			Bond Future	4	160	15,549.75
2037 On 05-Nov-2026			Bond Future	2	86	8,562.37
2038 On 06-Aug-2026			Bond Future	7	710	114,904.11
2040 On 06-Aug-2026			Bond Future	4	1,350	133,893.87
2044 On 06-Aug-2026			Bond Future	2	1,281	122,366.70
2044 On 05-Nov-2026			Bond Future	2	4,000	390,564.24
2046 On 06-Aug-2026			Bond Future	1	6	865.15
2050 On 06-Aug-2026			Bond Future	1	6	874.26
R033 On 06-Aug-2026			Bond Future	4	74	8,230.65
R035 On 06-Aug-2026			Bond Future	4	1,434	151,305.76
R035 On 05-Nov-2026			Bond Future	2	184	19,003.01
R035 On 04-Feb-2027	8.43	Call	Bond Future	5	2,950	25,618.66
R035 On 04-Feb-2027	8.93	Put	Bond Future	5	2,950	25,618.66
R035 On 04-Feb-2027	9.43	Put	Bond Future	5	2,950	25,618.66
R053 On 06-Aug-2026			Bond Future	2	200	25,831.87
R202 On 06-Aug-2026			Bond Future	3	80	23,885.92
R209 On 06-Aug-2026			Bond Future	5	348	30,022.87

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R213 On 06-Aug-2026			Bond Future	5	1,596	157,844.04
R248 On 06-Aug-2026			Bond Future	5	342	33,873.11
R2R9 On 06-Aug-2026			Bond Future	6	4,704	515,927.66
R4R2 On 06-Aug-2026			Bond Future	1	281	31,228.04
Grand Total for Daily Turnover Summary:				80	28,014	2,095,095.08