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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/07/2026

TO DATE: 01/07/2026

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2029 On 06-Aug-2026                     |        |     | Bond Future | 4            | 60               | 9,113.03                  |
| 2030 On 06-Aug-2026                     |        |     | Bond Future | 2            | 1,500            | 151,542.93                |
| 2032 On 06-Aug-2026                     |        |     | Bond Future | 2            | 1,200            | 124,884.16                |
| 2033 On 06-Aug-2026                     |        |     | Bond Future | 6            | 1,778            | 263,165.34                |
| 2037 On 06-Aug-2026                     |        |     | Bond Future | 6            | 4,782            | 477,110.03                |
| 2040 On 06-Aug-2026                     |        |     | Bond Future | 2            | 400              | 40,563.25                 |
| R035 On 06-Aug-2026                     |        |     | Bond Future | 2            | 1,340            | 144,214.66                |
| R035 On 05-Nov-2026                     |        |     | Bond Future | 2            | 4,294            | 449,496.44                |
| Grand Total for Daily Turnover Summary: |        |     |             | 26           | 15,354           | 1,660,089.83              |