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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/07/2026

TO DATE: 02/07/2026

| Contract            | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|---------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2032 On 06-Aug-2026 |        |     | Bond Future | 7            | 2,790            | 290,378.69                |
| 2032 On 05-Nov-2026 |        |     | Bond Future | 3            | 2,302            | 234,452.74                |
| 2033 On 06-Aug-2026 |        |     | Bond Future | 4            | 398              | 58,971.99                 |
| 2033 On 05-Nov-2026 |        |     | Bond Future | 4            | 398              | 59,425.61                 |
| 2037 On 06-Aug-2026 |        |     | Bond Future | 11           | 979              | 97,674.14                 |
| 2038 On 06-Aug-2026 |        |     | Bond Future | 6            | 558              | 90,549.52                 |
| 2038 On 05-Nov-2026 |        |     | Bond Future | 4            | 434              | 71,679.22                 |
| 2040 On 06-Aug-2026 |        |     | Bond Future | 13           | 1,595            | 161,358.66                |
| 2040 On 05-Nov-2026 |        |     | Bond Future | 5            | 1,092            | 112,556.34                |
| 2044 On 05-Nov-2026 | 9.50   | Put | Bond Future | 25           | 30,000           | 270,848.10                |
| 2046 On 06-Aug-2026 |        |     | Bond Future | 4            | 490              | 72,777.55                 |
| 2046 On 05-Nov-2026 |        |     | Bond Future | 4            | 490              | 74,126.49                 |
| 2050 On 06-Aug-2026 |        |     | Bond Future | 5            | 458              | 68,030.13                 |
| 2050 On 05-Nov-2026 |        |     | Bond Future | 4            | 410              | 62,024.21                 |
| R033 On 06-Aug-2026 |        |     | Bond Future | 1            | 4                | 453.42                    |
| R035 On 06-Aug-2026 |        |     | Bond Future | 9            | 10,367           | 1,115,433.68              |
| R035 On 05-Nov-2026 |        |     | Bond Future | 7            | 10,320           | 1,084,307.85              |
| R202 On 06-Aug-2026 |        |     | Bond Future | 4            | 544              | 165,039.51                |
| R202 On 05-Nov-2026 |        |     | Bond Future | 4            | 544              | 168,098.53                |

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000"s) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| R214 On 06-Aug-2026                     |        |     | Bond Future | 1            | 3                | 250.99                    |
| R248 On 06-Aug-2026                     |        |     | Bond Future | 2            | 146              | 14,927.69                 |
| Grand Total for Daily Turnover Summary: |        |     |             | 127          | 64,322           | 4,273,365.05              |