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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/07/2026

TO DATE: 15/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	13	5,322	810,014.46
2029 On 05-Nov-2026			Bond Future	13	5,322	816,976.27
2030 On 06-Aug-2026			Bond Future	46	6,216	626,528.60
2030 On 05-Nov-2026			Bond Future	50	9,604	985,886.23
2031 On 06-Aug-2026			Bond Future	6	4,898	574,931.06
2031 On 05-Nov-2026			Bond Future	6	4,898	585,553.70
2032 On 06-Aug-2026			Bond Future	50	10,382	1,076,063.15
2032 On 05-Nov-2026			Bond Future	53	14,090	1,428,173.28
2033 On 06-Aug-2026			Bond Future	37	26,663	3,948,206.66
2033 On 05-Nov-2026			Bond Future	33	26,240	3,915,457.71
2037 On 06-Aug-2026			Bond Future	45	11,428	1,132,153.45
2037 On 05-Nov-2026			Bond Future	47	12,222	1,233,236.31
2040 On 06-Aug-2026			Bond Future	1	1,000	100,689.88
2040 On 05-Nov-2026			Bond Future	2	1,080	110,691.06
2040 On 04-Feb-2027			Bond Future	3	10,350	1,031,662.64
2043 On 06-Aug-2026			Bond Future	4	6,832	858,757.05
2043 On 04-Feb-2027			Bond Future	4	6,832	874,516.09
2044 On 05-Nov-2026			Bond Future	27	750	74,256.22
2046 On 06-Aug-2026			Bond Future	7	28,534	4,165,780.46

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2046 On 05-Nov-2026			Bond Future	7	28,534	4,175,289.95
2050 On 06-Aug-2026			Bond Future	7	31,274	4,619,895.63
2050 On 05-Nov-2026			Bond Future	7	31,274	4,705,225.90
R035 On 06-Aug-2026			Bond Future	7	568	60,695.19
R035 On 05-Nov-2026			Bond Future	4	1,620	168,837.38
R202 On 06-Aug-2026			Bond Future	5	1,458	441,406.53
R202 On 05-Nov-2026			Bond Future	5	1,458	449,554.94
R210 On 06-Aug-2026			Bond Future	12	1,172	316,086.31
R210 On 04-Feb-2027			Bond Future	12	1,172	317,688.84
R248 On 06-Aug-2026			Bond Future	1	30,000	3,047,724.90
R248 On 05-Nov-2026			Bond Future	3	31,840	3,152,089.39
R4R2 On 06-Aug-2026			Bond Future	6	2,288	257,432.47
R4R2 On 05-Nov-2026			Bond Future	6	2,350	257,288.58
Grand Total for Daily Turnover Summary:				529	357,671	46,318,750.28