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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/07/2026

TO DATE: 16/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	1	2	201.89
2030 On 05-Nov-2026			Bond Future	1	2	205.60
2032 On 06-Aug-2026			Bond Future	10	10,918	1,132,844.69
2032 On 05-Nov-2026			Bond Future	10	10,918	1,108,253.75
2032 On 04-Feb-2027	7.58	Call	Bond Future	13	1,000	8,148.24
2032 On 04-Feb-2027	8.08	Call	Bond Future	13	1,000	8,148.24
2032 On 04-Feb-2027	8.36	Put	Bond Future	13	1,000	8,148.24
2032 On 06-May-2027	7.58	Call	Bond Future	13	1,000	8,168.18
2032 On 06-May-2027	8.08	Call	Bond Future	13	1,000	8,168.18
2032 On 06-May-2027	8.47	Put	Bond Future	13	1,000	8,168.18
2037 On 06-Aug-2026			Bond Future	11	23,170	2,304,152.00
2037 On 05-Nov-2026			Bond Future	11	23,170	2,346,501.67
2040 On 04-Feb-2027			Bond Future	1	3,450	343,887.55
2044 On 06-Aug-2026			Bond Future	1	10,766	1,053,215.82
2044 On 05-Nov-2026			Bond Future	1	10,766	1,072,572.87
R033 On 06-Aug-2026			Bond Future	2	446	50,363.43
R033 On 05-Nov-2026			Bond Future	2	446	49,045.03
R035 On 06-Aug-2026			Bond Future	1	119	12,748.89
R035 On 05-Nov-2026			Bond Future	3	193	20,179.12

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 04-Feb-2027	7.86	Call	Bond Future	13	1,000	8,445.23
R035 On 04-Feb-2027	8.36	Call	Bond Future	13	1,000	8,445.23
R035 On 04-Feb-2027	8.67	Put	Bond Future	13	1,000	8,445.23
R035 On 06-May-2027	7.86	Call	Bond Future	13	1,000	8,480.21
R035 On 06-May-2027	8.36	Call	Bond Future	13	1,000	8,480.21
R035 On 06-May-2027	8.78	Put	Bond Future	13	1,000	8,480.21
R053 On 06-Aug-2026			Bond Future	1	4,103	539,399.34
R053 On 05-Nov-2026			Bond Future	1	4,103	525,265.69
R248 On 06-Aug-2026			Bond Future	2	10	1,016.22
Grand Total for Daily Turnover Summary:				215	114,582	10,659,579.13