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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/07/2026

TO DATE: 21/07/2026

| Contract            | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|---------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2029 On 05-Nov-2026 |        |     | Bond Future | 14           | 408              | 62,498.26                 |
| 2030 On 06-Aug-2026 |        |     | Bond Future | 2            | 16,060           | 1,614,445.15              |
| 2030 On 05-Nov-2026 |        |     | Bond Future | 6            | 32,060           | 3,280,757.51              |
| 2032 On 06-Aug-2026 |        |     | Bond Future | 2            | 12,800           | 1,320,287.74              |
| 2032 On 05-Nov-2026 |        |     | Bond Future | 9            | 17,838           | 1,798,624.61              |
| 2033 On 06-Aug-2026 |        |     | Bond Future | 12           | 2,832            | 418,321.44                |
| 2033 On 05-Nov-2026 |        |     | Bond Future | 14           | 416              | 61,834.54                 |
| 2037 On 06-Aug-2026 |        |     | Bond Future | 4            | 7,900            | 776,620.93                |
| 2037 On 05-Nov-2026 |        |     | Bond Future | 4            | 7,900            | 791,085.51                |
| 2040 On 06-Aug-2026 |        |     | Bond Future | 2            | 760              | 75,716.54                 |
| 2040 On 05-Nov-2026 |        |     | Bond Future | 2            | 760              | 77,121.36                 |
| 2044 On 06-Aug-2026 |        |     | Bond Future | 2            | 2,800            | 270,034.52                |
| 2044 On 05-Nov-2026 |        |     | Bond Future | 2            | 2,800            | 275,065.50                |
| R035 On 06-Aug-2026 |        |     | Bond Future | 4            | 5,900            | 626,031.83                |
| R035 On 05-Nov-2026 |        |     | Bond Future | 4            | 5,900            | 610,826.51                |
| R213 On 05-Nov-2026 |        |     | Bond Future | 1            | 21               | 2,044.86                  |
| R214 On 05-Nov-2026 |        |     | Bond Future | 1            | 306              | 24,549.38                 |
| R248 On 06-Aug-2026 |        |     | Bond Future | 5            | 5,600            | 560,404.84                |

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000"s) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| R248 On 05-Nov-2026                     |        |     | Bond Future | 5            | 5,600            | 545,905.98                |
| Grand Total for Daily Turnover Summary: |        |     |             | 95           | 128,661          | 13,192,177.01             |