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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/07/2026

TO DATE: 23/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	10	862	131,077.17
2029 On 05-Nov-2026			Bond Future	10	862	132,243.76
2030 On 06-Aug-2026			Bond Future	6	512	51,010.43
2030 On 05-Nov-2026			Bond Future	9	4,558	462,070.98
2031 On 06-Aug-2026			Bond Future	7	884	103,451.13
2031 On 05-Nov-2026			Bond Future	7	884	105,398.84
2032 On 06-Aug-2026			Bond Future	4	884	89,962.68
2032 On 05-Nov-2026			Bond Future	5	890	88,564.01
2033 On 06-Aug-2026			Bond Future	15	5,148	759,483.56
2033 On 05-Nov-2026			Bond Future	15	5,148	765,509.35
2037 On 06-Aug-2026			Bond Future	21	26,702	2,581,206.51
2037 On 05-Nov-2026			Bond Future	25	26,762	2,635,399.79
2038 On 06-Aug-2026			Bond Future	11	3,056	493,713.55
2038 On 05-Nov-2026			Bond Future	11	3,056	503,008.92
2040 On 06-Aug-2026			Bond Future	4	540	52,804.01
2040 On 05-Nov-2026			Bond Future	17	8,948	897,946.81
2040 On 05-Nov-2026	8.85	Call	Bond Future	10	28,000	259,691.88
2044 On 06-Aug-2026			Bond Future	3	20,118	1,903,073.14
2044 On 05-Nov-2026			Bond Future	32	26,035	2,503,446.77

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2050 On 05-Nov-2026			Bond Future	1	18	2,663.65
R035 On 06-Aug-2026			Bond Future	15	2,354	246,265.43
R035 On 05-Nov-2026			Bond Future	9	2,154	219,946.99
R209 On 06-Aug-2026			Bond Future	10	896	76,494.04
R209 On 05-Nov-2026			Bond Future	11	902	75,599.99
R213 On 06-Aug-2026			Bond Future	2	234	22,939.49
R213 On 05-Nov-2026			Bond Future	2	234	22,537.54
R214 On 06-Aug-2026			Bond Future	10	6,362	511,682.94
R214 On 05-Nov-2026			Bond Future	10	6,362	500,273.71
R248 On 06-Aug-2026			Bond Future	5	34	3,330.00
R248 On 05-Nov-2026			Bond Future	3	24	2,288.58
R2R9 On 05-Nov-2026			Bond Future	5	7,176	752,444.72
Grand Total for Daily Turnover Summary:				305	190,599	16,955,530.36