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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/07/2026

TO DATE: 24/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Nov-2026			Bond Future	1	612	62,283.18
2031 On 05-Nov-2026			Bond Future	28	15,074	1,806,714.64
2032 On 06-Aug-2026			Bond Future	6	576	58,753.87
2032 On 05-Nov-2026			Bond Future	5	611	60,949.46
2032 On 06-May-2027	7.94	Call	Bond Future	13	1,000	8,597.36
2032 On 06-May-2027	8.44	Call	Bond Future	13	1,000	8,597.36
2032 On 06-May-2027	8.93	Put	Bond Future	13	1,000	8,597.36
2032 On 05-Aug-2027	7.94	Call	Bond Future	13	1,000	8,651.07
2032 On 05-Aug-2027	8.44	Call	Bond Future	13	1,000	8,651.07
2032 On 05-Aug-2027	9.08	Put	Bond Future	13	1,000	8,651.07
2033 On 05-Nov-2026			Bond Future	1	2,574	382,754.68
2037 On 06-Aug-2026			Bond Future	4	576	55,576.71
2037 On 05-Nov-2026			Bond Future	12	6,677	657,406.12
2040 On 06-Aug-2026			Bond Future	4	516	50,206.06
2044 On 05-Nov-2026			Bond Future	4	4,128	395,887.42
GOVI On 05-Nov-2026			GOVI	1	6	83,452.92
R033 On 05-Nov-2026			Bond Future	1	36	3,868.20
R035 On 06-Aug-2026			Bond Future	10	916	95,610.04
R035 On 05-Nov-2026			Bond Future	4	2,226	226,109.18

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 06-May-2027	8.25	Call	Bond Future	13	1,000	8,908.39
R035 On 06-May-2027	8.75	Call	Bond Future	13	1,000	8,908.39
R035 On 06-May-2027	9.27	Put	Bond Future	13	1,000	8,908.39
R035 On 05-Aug-2027	8.25	Call	Bond Future	13	1,000	8,958.24
R035 On 05-Aug-2027	8.75	Call	Bond Future	13	1,000	8,958.24
R035 On 05-Aug-2027	9.42	Put	Bond Future	13	1,000	8,958.24
R038 On 05-Nov-2026			Bond Future	4	734	82,572.02
R248 On 05-Nov-2026			Bond Future	1	77	7,294.77
R4R2 On 05-Nov-2026			Bond Future	4	614	65,012.98
Grand Total for Daily Turnover Summary:				246	47,953	4,199,797.43