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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/07/2026

TO DATE: 27/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 05-Nov-2026			Bond Future	1	4,741	727,341.56
2030 On 06-Aug-2026			Bond Future	72	13,186	1,324,491.95
2030 On 05-Nov-2026			Bond Future	48	13,420	1,372,596.72
2031 On 05-Nov-2026			Bond Future	3	9,744	1,166,092.45
2032 On 06-Aug-2026			Bond Future	52	42,026	4,320,095.40
2032 On 05-Nov-2026			Bond Future	52	42,026	4,224,153.98
2033 On 05-Nov-2026			Bond Future	2	1,640	243,853.76
2037 On 06-Aug-2026			Bond Future	86	26,363	2,581,760.82
2037 On 05-Nov-2026			Bond Future	62	35,855	3,573,947.01
2040 On 06-Aug-2026			Bond Future	14	1,113	110,238.98
2040 On 05-Nov-2026			Bond Future	7	903	91,046.03
2044 On 06-Aug-2026			Bond Future	5	300	28,753.56
2044 On 05-Nov-2026			Bond Future	5	300	29,288.39
2050 On 05-Nov-2026			Bond Future	1	557	81,878.43
GOVI On 06-Aug-2026			GOVI	5	27	375,621.91
GOVI On 05-Nov-2026			GOVI	5	27	382,519.01
R035 On 06-Aug-2026			Bond Future	13	1,341	141,591.49
R035 On 05-Nov-2026			Bond Future	9	2,262	233,561.55
R038 On 06-Aug-2026			Bond Future	6	372	43,731.93

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R038 On 05-Nov-2026			Bond Future	6	372	42,503.04
R053 On 06-Aug-2026			Bond Future	1	304	39,108.51
R053 On 05-Nov-2026			Bond Future	2	1,098	137,307.44
R209 On 06-Aug-2026			Bond Future	8	3,971	343,615.63
R209 On 05-Nov-2026			Bond Future	8	3,971	337,375.13
R213 On 05-Nov-2026			Bond Future	2	41	3,964.96
R248 On 06-Aug-2026			Bond Future	1	808	80,240.19
R248 On 05-Nov-2026			Bond Future	17	7,424	706,701.08
R2R9 On 05-Nov-2026			Bond Future	5	427	45,394.31
R4R2 On 06-Aug-2026			Bond Future	4	27	2,994.32
R4R2 On 05-Nov-2026			Bond Future	12	1,595	171,514.08
Grand Total for Daily Turnover Summary:				514	216,241	22,963,283.61