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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/07/2026

TO DATE: 29/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	2	232	23,270.27
2030 On 05-Nov-2026			Bond Future	8	1,688	172,786.78
2030 On 04-Feb-2027			Bond Future	2	152	15,232.84
2031 On 05-Nov-2026			Bond Future	6	508	60,737.45
2032 On 06-Aug-2026			Bond Future	2	284	29,146.15
2032 On 05-Nov-2026			Bond Future	4	13,284	1,335,233.90
2037 On 06-Aug-2026			Bond Future	2	280	27,286.25
2037 On 05-Nov-2026			Bond Future	2	280	27,794.95
2044 On 05-Nov-2026			Bond Future	2	871	84,637.51
GOVI On 06-Aug-2026			GOVI	3	27	376,022.79
GOVI On 05-Nov-2026			GOVI	3	27	383,038.65
IGOV On 06-Aug-2026			Index Future	1	209	951,018.97
IGOV On 05-Nov-2026			Index Future	1	209	968,399.41
R033 On 06-Aug-2026			Bond Future	2	14	1,561.30
R033 On 05-Nov-2026			Bond Future	2	14	1,519.77
R035 On 06-Aug-2026			Bond Future	3	2,396	254,046.77
R035 On 05-Nov-2026			Bond Future	5	15,636	1,615,795.61
R053 On 05-Nov-2026			Bond Future	1	5	625.98
R209 On 06-Aug-2026			Bond Future	2	164	14,122.07

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R209 On 05-Nov-2026			Bond Future	2	164	13,869.03
R213 On 06-Aug-2026			Bond Future	2	228	22,521.28
R213 On 05-Nov-2026			Bond Future	8	10,598	1,027,832.88
R248 On 06-Aug-2026			Bond Future	1	7,720	771,315.47
R248 On 06-Aug-2026	9.20	Put	Bond Future	1	100	919.30
R248 On 05-Nov-2026			Bond Future	2	9,920	963,785.21
Grand Total for Daily Turnover Summary:				69	65,010	9,142,520.58