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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/07/2026

TO DATE: 30/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	2	116	1,587.09
2030 On 05-Nov-2026			Bond Future	4	6,936	698,995.31
2032 On 06-Aug-2026			Bond Future	1	142	1,668.71
2032 On 05-Nov-2026			Bond Future	3	22,302	2,228,464.96
2033 On 06-Aug-2026			Bond Future	4	927	136,762.76
2037 On 06-Aug-2026			Bond Future	3	886	73,842.79
2037 On 05-Nov-2026			Bond Future	9	9,983	977,829.01
2040 On 05-Nov-2026			Bond Future	11	880	88,151.77
2044 On 05-Nov-2026			Bond Future	8	412	39,969.85
ALBI On 06-Aug-2026			Index Future	4	33	464,760.45
ALBI On 05-Nov-2026			Index Future	4	33	473,431.42
GOVI On 06-Aug-2026			GOVI	13	34	468,011.69
GOVI On 05-Nov-2026			GOVI	1	1	14,060.65
IGOV On 06-Aug-2026			Index Future	5	66	300,120.48
IGOV On 05-Nov-2026			Index Future	5	66	305,735.36
R033 On 06-Aug-2026			Bond Future	1	7	88.61
R033 On 05-Nov-2026			Bond Future	1	7	73.58
R035 On 06-Aug-2026			Bond Future	1	198	2,447.93
R035 On 05-Nov-2026			Bond Future	3	2,898	280,000.92

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 05-Nov-2026			Bond Future	5	165	18,826.66
R053 On 05-Nov-2026			Bond Future	4	84	10,477.81
R209 On 06-Aug-2026			Bond Future	1	82	781.25
R209 On 05-Nov-2026			Bond Future	2	207	11,220.92
R213 On 06-Aug-2026			Bond Future	2	114	1,432.11
R213 On 05-Nov-2026			Bond Future	2	114	1,310.71
R248 On 05-Nov-2026			Bond Future	13	2,288	221,448.05
R2R9 On 05-Nov-2026			Bond Future	6	453	48,185.85
R4R2 On 05-Nov-2026			Bond Future	14	900	96,550.11
Grand Total for Daily Turnover Summary:				132	50,334	6,966,236.79