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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/08/2026

TO DATE: 03/08/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	2	180	18,152.35
2030 On 05-Nov-2026			Bond Future	7	3,130	321,222.12
2032 On 06-Aug-2026			Bond Future	3	230	23,770.46
2032 On 05-Nov-2026			Bond Future	6	15,110	1,526,122.76
2037 On 06-Aug-2026			Bond Future	8	12,512	1,230,670.00
2037 On 05-Nov-2026			Bond Future	12	19,052	1,907,325.24
2038 On 06-Aug-2026			Bond Future	2	142	22,936.30
2038 On 05-Nov-2026			Bond Future	2	142	23,337.97
2040 On 06-Aug-2026			Bond Future	3	474	47,177.58
2040 On 05-Nov-2026			Bond Future	3	474	48,049.11
2044 On 06-Aug-2026			Bond Future	3	344	33,139.07
2044 On 05-Nov-2026			Bond Future	3	344	33,751.60
ALBI On 06-Aug-2026			Index Future	1	30	428,090.40
ALBI On 05-Nov-2026			Index Future	1	30	435,906.30
GOVI On 05-Nov-2026			GOVI	2	2	28,468.90
IGOV On 06-Aug-2026			Index Future	2	30	136,493.10
IGOV On 05-Nov-2026			Index Future	2	30	138,992.70
R035 On 06-Aug-2026			Bond Future	3	324	34,477.39
R035 On 05-Nov-2026			Bond Future	7	9,164	949,960.11

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 06-Aug-2026			Bond Future	6	1,092	128,794.50
R038 On 05-Nov-2026			Bond Future	6	1,092	125,184.94
R209 On 05-Nov-2026			Bond Future	1	5	426.91
R213 On 06-Aug-2026			Bond Future	2	98	9,747.16
R213 On 05-Nov-2026			Bond Future	8	6,210	606,659.37
R248 On 06-Aug-2026			Bond Future	4	582	58,155.33
R248 On 05-Nov-2026			Bond Future	18	6,510	630,822.92
R2R9 On 06-Aug-2026			Bond Future	1	4	439.74
Grand Total for Daily Turnover Summary:				118	77,337	8,948,274.34