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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/08/2026

TO DATE: 04/08/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	7	400	60,958.98
2029 On 05-Nov-2026			Bond Future	11	559	85,891.30
2030 On 06-Aug-2026			Bond Future	8	2,059	207,587.08
2030 On 06-Aug-2026	7.71	Call	Bond Future	12	2,000	15,644.72
2030 On 05-Nov-2026			Bond Future	7	1,940	199,132.56
2031 On 06-Aug-2026			Bond Future	4	1,051	123,406.59
2031 On 04-Feb-2027			Bond Future	2	681	81,404.46
2032 On 06-Aug-2026			Bond Future	7	3,270	338,237.71
2032 On 05-Nov-2026			Bond Future	9	4,434	448,591.66
2037 On 06-Aug-2026			Bond Future	9	4,650	459,559.41
2037 On 05-Nov-2026			Bond Future	2	2,094	209,792.46
2037 On 04-Feb-2027			Bond Future	9	4,650	457,134.18
2040 On 06-Aug-2026			Bond Future	8	2,282	226,702.25
2040 On 05-Nov-2026			Bond Future	10	2,734	276,573.55
2044 On 06-Aug-2026			Bond Future	7	728	69,982.51
2044 On 05-Nov-2026			Bond Future	9	1,282	125,530.67
GOVI On 06-Aug-2026			GOVI	14	64	897,762.64
GOVI On 04-Feb-2027			GOVI	12	60	874,428.60
R035 On 06-Aug-2026			Bond Future	7	6,864	730,426.66

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 06-Aug-2026	8.34	Put	Bond Future	16	7,224	61,496.47
R035 On 05-Nov-2026			Bond Future	9	11,226	1,165,717.47
R202 On 06-Aug-2026			Bond Future	2	513	155,656.08
R202 On 04-Feb-2027			Bond Future	2	513	158,779.74
R210 On 06-Aug-2026			Bond Future	7	320	86,501.47
R210 On 05-Nov-2026			Bond Future	7	320	86,874.91
R213 On 05-Nov-2026			Bond Future	10	15,526	1,517,942.50
R248 On 06-Aug-2026			Bond Future	1	39	3,895.41
R248 On 05-Nov-2026			Bond Future	12	7,824	760,044.14
R248 On 05-Nov-2026	9.50	Put	Bond Future	1	400	3,688.80
Grand Total for Daily Turnover Summary:				221	85,707	9,889,344.98