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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/01/2026 **TO DATE: 16/01/2026**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 05-Feb-2026			Bond Future	32	64,832	6,636,379.86
2030 On 07-May-2026			Bond Future	1	525	54,706.96
2030 On 06-Aug-2026			Bond Future	32	64,832	6,613,546.36
2031 On 06-Aug-2026			Bond Future	1	162	18,499.36
2032 On 05-Feb-2026			Bond Future	19	26,548	2,786,450.74
2032 On 07-May-2026			Bond Future	1	860	88,282.86
2040 On 05-Feb-2026			Bond Future	35	68,396	6,840,577.37
2040 On 06-Aug-2026			Bond Future	33	68,354	6,772,459.64
2044 On 05-Feb-2026			Bond Future	2	44	4,218.69
GOVI On 05-Feb-2026			GOVI	2	277	3,735,895.51
GOVI On 07-May-2026			GOVI	2	277	3,801,463.70
R035 On 05-Feb-2026			Bond Future	2	400	43,022.02
R248 On 05-Feb-2026			Bond Future	3	2,528	250,613.38
Grand Total for Daily Turnover Summary:				**165**	**298,035**	**37,646,116.43**