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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/01/2026

TO DATE: 23/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Feb-2026			Bond Future	46	53,717	5,519,782.73
2030 On 07-May-2026			Bond Future	46	52,779	5,518,007.50
2032 On 05-Feb-2026			Bond Future	1	89	9,384.90
2040 On 05-Feb-2026			Bond Future	1	121	12,231.36
2040 On 05-Feb-2026	9.05	Call	Bond Future	10	27,000	240,005.43
2040 On 05-Feb-2026	9.20	Call	Bond Future	10	28,000	248,894.52
2040 On 07-May-2026			Bond Future	10	33,040	3,399,536.48
2040 On 07-May-2026	8.65	Call	Bond Future	10	55,000	492,150.45
2040 On 05-Nov-2026	9.91	Call	Bond Future	1	2,300	0.00
R035 On 05-Feb-2026			Bond Future	2	200	21,705.09
R035 On 07-May-2026			Bond Future	10	5,260	554,975.03
R035 On 07-May-2026	8.55	Put	Bond Future	10	32,000	264,435.52
R248 On 05-Feb-2026			Bond Future	1	68	6,868.83
Grand Total for Daily Turnover Summary:				158	289,574	16,287,977.85