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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/01/2026

TO DATE: 28/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	2	1,058	108,473.06
2032 On 07-May-2026			Bond Future	6	8,078	836,322.16
2037 On 05-Feb-2026			Bond Future	9	3,652	367,980.11
2037 On 07-May-2026			Bond Future	3	1,330	136,047.62
2040 On 05-Feb-2026			Bond Future	10	1,693	172,831.73
2040 On 07-May-2026			Bond Future	1	41	4,249.83
2040 On 06-Aug-2026			Bond Future	2	4,000	404,842.20
2044 On 05-Feb-2026			Bond Future	8	801	78,600.52
2044 On 07-May-2026			Bond Future	5	3,018	300,456.66
ALBI On 05-Feb-2026			Index Future	3	12	166,786.56
R033 On 07-May-2026			Bond Future	1	200	22,508.67
R035 On 05-Feb-2026			Bond Future	17	2,054	224,201.52
R038 On 05-Feb-2026			Bond Future	8	567	68,779.12
R038 On 07-May-2026			Bond Future	4	1,468	173,179.38
R053 On 07-May-2026			Bond Future	2	978	126,001.92
R209 On 05-Feb-2026			Bond Future	8	843	74,786.10
R209 On 07-May-2026			Bond Future	3	8,118	706,746.26
R214 On 07-May-2026			Bond Future	2	184	15,117.61
R248 On 05-Feb-2026			Bond Future	8	420	42,815.38

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 07-May-2026			Bond Future	2	1,238	122,580.09
Grand Total for Daily Turnover Summary:				104	39,753	4,153,306.50