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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/05/2026

TO DATE: 25/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	3	59	8,860.38
2030 On 06-Aug-2026			Bond Future	2	4,000	400,807.52
2031 On 06-Aug-2026			Bond Future	4	410	47,780.61
2032 On 06-Aug-2026			Bond Future	7	680	69,939.47
2033 On 06-Aug-2026			Bond Future	3	43	6,296.60
2037 On 06-Aug-2026			Bond Future	42	11,462	1,119,220.42
2037 On 06-Aug-2026	9.30	Put	Bond Future	8	16,000	142,498.72
2038 On 06-Aug-2026			Bond Future	4	162	26,150.98
2044 On 06-Aug-2026			Bond Future	1	650	62,461.23
2044 On 05-Nov-2026			Bond Future	24	6,760	662,942.82
GOVI On 06-Aug-2026			GOVI	3	6	83,481.20
R035 On 06-Aug-2026			Bond Future	20	2,272	240,336.07
R213 On 05-Aug-2027	7.95	Call	Bond Future	13	3,591	29,613.76
R213 On 05-Aug-2027	8.58	Put	Bond Future	13	3,591	29,617.76
R2R9 On 05-Aug-2027	8.90	Call	Bond Future	6	450	4,178.93
R2R9 On 05-Aug-2027	9.68	Put	Bond Future	6	450	4,178.92
Grand Total for Daily Turnover Summary:				159	50,586	2,938,365.39