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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/05/2026

TO DATE: 27/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2044 On 06-Aug-2026			Bond Future	10	1,500	145,131.55
2044 On 06-Aug-2026	9.00	Put	Bond Future	2	65	601.37
2044 On 06-Aug-2026	9.25	Put	Bond Future	2	65	601.37
R053 On 06-Aug-2026			Bond Future	10	540	70,372.54
R214 On 06-Aug-2026			Bond Future	10	930	76,618.32
R2R9 On 05-Aug-2027	8.82	Call	Bond Future	13	2,730	24,970.79
R2R9 On 05-Aug-2027	9.53	Put	Bond Future	13	2,730	24,970.79
Grand Total for Daily Turnover Summary:				60	8,560	343,266.72