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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/07/2026

TO DATE: 14/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	32	53,078	5,348,854.77
2030 On 04-Feb-2027			Bond Future	32	53,078	5,339,637.78
2032 On 06-Aug-2026			Bond Future	2	92	9,523.89
2033 On 06-Aug-2026			Bond Future	6	4,080	601,544.55
2037 On 06-Aug-2026			Bond Future	32	139,682	13,848,685.29
2037 On 05-Nov-2026			Bond Future	122	196,676	19,878,995.75
2040 On 06-Aug-2026			Bond Future	32	89,858	9,041,685.39
2040 On 04-Feb-2027			Bond Future	34	96,758	9,668,327.39
GOVI On 06-Aug-2026			GOVI	2	20	280,634.40
GOVI On 05-Nov-2026			GOVI	2	20	285,857.40
R033 On 06-Aug-2026			Bond Future	2	700	78,878.47
R033 On 05-Nov-2026			Bond Future	2	700	76,791.58
R035 On 06-Aug-2026			Bond Future	6	500	53,309.99
R209 On 05-Nov-2026			Bond Future	1	351	30,126.41
R213 On 06-Aug-2026			Bond Future	30	67,416	6,703,486.36
R213 On 04-Feb-2027			Bond Future	30	67,416	6,714,543.94
R214 On 06-Aug-2026			Bond Future	1	105	8,761.53
R214 On 05-Nov-2026			Bond Future	1	105	8,575.70

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 06-Aug-2026			Bond Future	2	20	2,023.34
Grand Total for Daily Turnover Summary:				371	770,655	77,980,243.91