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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/07/2026

TO DATE: 20/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	3	12,000	1,204,797.96
2030 On 05-Nov-2026			Bond Future	3	12,000	1,227,102.36
2032 On 06-Aug-2026			Bond Future	2	5,200	534,883.02
2032 On 05-Nov-2026			Bond Future	2	5,200	523,154.58
2037 On 06-Aug-2026			Bond Future	2	4,000	391,868.04
2037 On 05-Nov-2026			Bond Future	2	4,000	399,122.66
2038 On 05-Nov-2026			Bond Future	1	28	4,596.86
2046 On 06-Aug-2026			Bond Future	6	24,306	3,785,585.93
2046 On 05-Nov-2026			Bond Future	6	24,306	3,836,616.38
2050 On 06-Aug-2026			Bond Future	2	3,500	511,264.67
2050 On 05-Nov-2026			Bond Future	2	3,500	520,742.18
ALBI On 06-Aug-2026			Index Future	1	12	170,503.08
ALBI On 05-Nov-2026			Index Future	1	12	173,671.68
GOVI On 06-Aug-2026			GOVI	2	554	7,711,785.26
GOVI On 05-Nov-2026			GOVI	2	554	7,854,672.94
R214 On 05-Nov-2026			Bond Future	9	3,000	240,021.80
R248 On 06-Aug-2026			Bond Future	2	40,000	3,996,366.80
R248 On 05-Nov-2026			Bond Future	2	40,000	3,892,862.40
Grand Total for Daily Turnover Summary:				50	182,172	36,979,618.61