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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/08/2026

TO DATE: 06/08/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Nov-2026			Bond Future	2	106	10,899.00
2030 On 04-Feb-2027			Bond Future	8	5,978	602,804.18
2032 On 05-Nov-2026			Bond Future	11	15,128	1,539,666.50
2037 On 05-Nov-2026			Bond Future	8	1,182	119,440.03
2040 On 05-Nov-2026			Bond Future	12	9,174	936,659.57
2044 On 05-Nov-2026			Bond Future	2	126	12,549.95
R033 On 05-Nov-2026			Bond Future	1	434	47,685.07
R035 On 06-May-2027	8.14	Call	Bond Future	5	2,500	20,999.93
R035 On 06-May-2027	8.64	Put	Bond Future	5	2,500	20,999.93
R035 On 06-May-2027	9.14	Put	Bond Future	5	2,500	20,999.93
R038 On 05-Nov-2026			Bond Future	2	1,082	125,343.31
R053 On 05-Nov-2026	8.38	Call	Bond Future	5	1,060	9,537.52
R053 On 05-Nov-2026	8.85	Call	Bond Future	5	1,060	9,537.52
R053 On 05-Nov-2026	9.35	Put	Bond Future	5	1,060	9,537.52
R209 On 05-Nov-2026			Bond Future	2	14	1,204.70
R213 On 05-Nov-2026			Bond Future	2	174	17,053.13
R213 On 04-Feb-2027			Bond Future	2	1,800	179,875.15
R248 On 06-Aug-2026			Bond Future	2	20	2,029.21

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 05-Nov-2026			Bond Future	2	20	1,977.82
Grand Total for Daily Turnover Summary:				86	45,918	3,688,799.96