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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/08/2026

TO DATE: 24/08/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Nov-2026			Bond Future	1	2	204.97
2032 On 05-Nov-2026			Bond Future	1	2	201.59
2044 On 05-Nov-2026			Bond Future	2	110	10,592.43
2050 On 05-Nov-2026			Bond Future	1	1,750	260,385.69
ALBI On 05-Nov-2026			Index Future	2	8	114,708.32
GOVI On 05-Nov-2026			GOVI	1	1	14,053.59
R035 On 05-Nov-2026			Bond Future	1	1	103.41
R035 On 06-May-2027	8.11	Call	Bond Future	2	600	5,196.67
R035 On 06-May-2027	8.72	Put	Bond Future	2	600	5,196.67
R035 On 06-May-2027	9.22	Put	Bond Future	2	600	5,196.67
R213 On 05-Nov-2026			Bond Future	5	1,086	105,840.21
R214 On 05-Nov-2026			Bond Future	4	5,934	469,755.79
R2R9 On 05-Nov-2026			Bond Future	1	176	18,643.25
R4R2 On 05-Nov-2026			Bond Future	1	194	20,728.38
Grand Total for Daily Turnover Summary:				26	11,064	1,030,807.62