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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/04/2026

TO DATE: 29/04/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	7	300	44,982.85
2030 On 05-Nov-2026			Bond Future	3	6,500	658,704.40
2032 On 06-Aug-2026			Bond Future	11	3,616	366,364.59
2037 On 06-Aug-2026			Bond Future	1	20	1,915.23
2040 On 06-Aug-2026			Bond Future	2	5,000	489,153.78
2044 On 05-Nov-2026			Bond Future	1	1,875	186,201.64
2050 On 06-Aug-2026			Bond Future	1	500	74,012.75
ALBI On 07-May-2026			Index Future	2	31	425,494.25
ALBI On 06-Aug-2026			Index Future	1	30	419,370.30
GOVI On 07-May-2026			GOVI	9	95	1,279,341.16
GOVI On 06-Aug-2026			GOVI	9	95	1,303,205.77
IGOV On 07-May-2026			Index Future	1	1	4,435.78
R035 On 05-Nov-2026			Bond Future	1	3	312.87
R053 On 07-May-2026			Bond Future	1	6,900	858,639.04
R209 On 06-Aug-2026			Bond Future	1	6	507.43
R248 On 06-Aug-2026			Bond Future	9	7,344	715,330.50
R2R9 On 06-Aug-2026			Bond Future	3	1,280	137,137.22
R4R2 On 06-Aug-2026			Bond Future	12	640	69,438.92
Grand Total for Daily Turnover Summary:				75	34,236	7,034,548.45