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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/04/2026

TO DATE: 30/04/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	1	10	1,012.45
2030 On 06-Aug-2026			Bond Future	1	99	9,851.57
2030 On 05-Nov-2026			Bond Future	4	3,785	383,265.02
2032 On 07-May-2026			Bond Future	1	10	992.25
2032 On 06-Aug-2026			Bond Future	16	18,180	1,842,281.26
2032 On 05-Nov-2026			Bond Future	1	10	987.32
2037 On 06-Aug-2026			Bond Future	9	3,842	366,484.55
2037 On 05-Nov-2026			Bond Future	1	43	4,157.57
2040 On 06-Aug-2026			Bond Future	22	17,298	1,670,441.82
2044 On 07-May-2026			Bond Future	1	7	671.19
2044 On 06-Aug-2026			Bond Future	3	152	14,336.90
2044 On 05-Nov-2026			Bond Future	1	7	664.73
ALBI On 07-May-2026			Index Future	4	42	572,139.96
ALBI On 06-Aug-2026			Index Future	4	42	582,884.82
IGOV On 07-May-2026			Index Future	4	75	334,197.75
IGOV On 06-Aug-2026			Index Future	4	75	340,495.50
R033 On 06-Aug-2026			Bond Future	1	112	12,349.09
R035 On 05-Nov-2026			Bond Future	2	97	9,746.34
R038 On 07-May-2026			Bond Future	1	8	900.50

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R038 On 05-Nov-2026			Bond Future	1	8	889.92
R053 On 07-May-2026			Bond Future	1	10	1,230.46
R053 On 05-Nov-2026			Bond Future	1	12	1,460.78
R209 On 06-Aug-2026			Bond Future	4	300	25,448.80
R248 On 07-May-2026			Bond Future	1	10	951.26
R248 On 05-Nov-2026			Bond Future	1	12	1,130.44
Grand Total for Daily Turnover Summary:				90	44,246	6,178,972.26