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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/05/2026

TO DATE: 20/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 06-Aug-2026			Bond Future	7	468	47,522.71
2033 On 06-Aug-2026			Bond Future	4	4,330	634,262.86
2037 On 06-Aug-2026			Bond Future	19	3,438	329,622.75
2050 On 06-Aug-2026			Bond Future	1	15	2,180.65
ALBI On 06-Aug-2026			Index Future	4	6	82,691.52
GOVI On 06-Aug-2026			GOVI	1	1	13,605.22
IGOV On 06-Aug-2026			Index Future	5	16	72,053.69
R035 On 06-Aug-2026			Bond Future	1	30	3,108.80
R035 On 05-Nov-2026			Bond Future	2	400	40,439.82
R209 On 06-Aug-2026			Bond Future	1	187	15,921.66
R214 On 06-Aug-2026			Bond Future	16	8,925	712,175.68
R248 On 06-Aug-2026			Bond Future	3	122	11,824.06
R4R2 On 06-Aug-2026			Bond Future	7	6,278	678,758.40
Grand Total for Daily Turnover Summary:				71	24,216	2,644,167.82