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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/05/2026

TO DATE: 21/05/2026

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2030 On 06-Aug-2026                     |        |     | Bond Future | 10           | 7,119            | 708,281.47                |
| 2032 On 06-Aug-2026                     |        |     | Bond Future | 2            | 3,392            | 344,613.84                |
| 2037 On 06-Aug-2026                     |        |     | Bond Future | 6            | 1,125            | 107,769.55                |
| 2040 On 05-Nov-2026                     |        |     | Bond Future | 9            | 3,132            | 310,083.94                |
| 2044 On 06-Aug-2026                     |        |     | Bond Future | 8            | 924              | 86,211.53                 |
| 2044 On 05-Nov-2026                     |        |     | Bond Future | 6            | 5,324            | 507,005.80                |
| R035 On 06-Aug-2026                     |        |     | Bond Future | 9            | 2,300            | 240,034.19                |
| R209 On 06-Aug-2026                     |        |     | Bond Future | 2            | 100              | 8,493.14                  |
| R214 On 06-Aug-2026                     |        |     | Bond Future | 5            | 275              | 21,947.36                 |
| Grand Total for Daily Turnover Summary: |        |     |             | 57           | 23,691           | 2,334,440.81              |