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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 26/05/2026

TO DATE: 26/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	3	180	18,053.93
2031 On 06-Aug-2026			Bond Future	2	12	1,396.44
2032 On 06-Aug-2026			Bond Future	3	40	4,115.03
2037 On 06-Aug-2026			Bond Future	26	8,932	868,083.47
2040 On 06-Aug-2026			Bond Future	6	1,183	116,061.57
2044 On 05-Nov-2026			Bond Future	23	10,142	988,203.62
GOVI On 06-Aug-2026			GOVI	3	9	124,788.90
R033 On 06-Aug-2026			Bond Future	2	10	1,117.51
R035 On 06-Aug-2026			Bond Future	2	8	846.64
R213 On 06-Aug-2026			Bond Future	3	70	6,922.60
R248 On 06-Aug-2026			Bond Future	4	186	18,522.94
R4R2 On 06-Aug-2026			Bond Future	18	15,490	1,716,059.65
Grand Total for Daily Turnover Summary:				95	36,262	3,864,172.30