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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/05/2026

TO DATE: 28/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	1	25	3,755.36
2032 On 06-Aug-2026			Bond Future	17	25,731	2,650,703.80
2032 On 05-Nov-2026			Bond Future	2	16	1,616.73
2033 On 06-Aug-2026			Bond Future	1	17	2,489.00
2037 On 06-Aug-2026			Bond Future	10	1,556	152,109.80
2038 On 05-Nov-2026			Bond Future	2	210	34,446.42
2044 On 06-Aug-2026			Bond Future	6	408	39,264.65
2044 On 05-Nov-2026			Bond Future	4	250	24,488.32
GOVI On 05-Nov-2026			GOVI	3	6	84,946.28
R033 On 06-Aug-2026			Bond Future	1	100	11,199.94
R035 On 06-Aug-2026			Bond Future	11	4,402	468,076.49
R035 On 05-Nov-2026			Bond Future	2	16	1,656.35
R053 On 06-Aug-2026			Bond Future	6	198	25,673.94
R213 On 06-Aug-2026			Bond Future	3	102	10,121.94
R248 On 06-Aug-2026			Bond Future	6	612	61,234.94
R248 On 05-Nov-2026			Bond Future	2	76	7,413.30
Grand Total for Daily Turnover Summary:				77	33,725	3,579,197.27