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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/05/2026

TO DATE: 29/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	2	2,000	201,269.14
2031 On 06-Aug-2026			Bond Future	1	322	37,510.04
2032 On 06-Aug-2026			Bond Future	19	3,486	360,813.15
2037 On 06-Aug-2026			Bond Future	16	2,262	223,443.87
2044 On 06-Aug-2026			Bond Future	2	1,782	172,670.76
ALBI On 06-Aug-2026			Index Future	2	2	28,417.32
R035 On 06-Aug-2026			Bond Future	7	182	19,353.90
R209 On 06-Aug-2026			Bond Future	4	480	41,817.22
R213 On 06-Aug-2026			Bond Future	6	1,686	167,837.98
Grand Total for Daily Turnover Summary:				59	12,202	1,253,133.37