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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/06/2026

TO DATE: 08/06/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	1	133	20,045.22
2032 On 06-Aug-2026			Bond Future	4	4,962	503,811.15
2033 On 06-Aug-2026			Bond Future	2	146	21,968.22
2037 On 06-Aug-2026			Bond Future	5	4,506	432,311.30
2040 On 06-Aug-2026			Bond Future	8	5,423	536,844.15
2044 On 06-Aug-2026			Bond Future	1	5,116	483,004.02
GOVI On 06-Aug-2026			GOVI	2	4	54,329.08
R035 On 06-Aug-2026			Bond Future	1	17	1,767.20
R035 On 05-Nov-2026			Bond Future	26	14,682	1,501,876.74
R038 On 06-Aug-2026			Bond Future	1	97	11,259.54
R038 On 05-Nov-2026			Bond Future	2	40	4,486.10
R053 On 06-Aug-2026			Bond Future	2	6,000	756,691.50
R214 On 06-Aug-2026			Bond Future	1	15	1,198.54
Grand Total for Daily Turnover Summary:				56	41,141	4,329,592.75