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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/06/2026

TO DATE: 25/06/2026

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2029 On 06-Aug-2026                     |        |     | Bond Future | 2            | 6                | 907.87                    |
| 2032 On 06-Aug-2026                     |        |     | Bond Future | 1            | 1                | 104.31                    |
| 2033 On 06-Aug-2026                     |        |     | Bond Future | 8            | 602              | 89,044.20                 |
| 2037 On 06-Aug-2026                     |        |     | Bond Future | 23           | 17,112           | 1,714,549.08              |
| R035 On 06-Aug-2026                     |        |     | Bond Future | 2            | 595              | 64,195.58                 |
| R209 On 06-Aug-2026                     |        |     | Bond Future | 1            | 171              | 15,104.65                 |
| R213 On 06-Aug-2026                     |        |     | Bond Future | 1            | 2                | 199.93                    |
| R248 On 06-Aug-2026                     |        |     | Bond Future | 5            | 535              | 54,965.54                 |
| Grand Total for Daily Turnover Summary: |        |     |             | 43           | 19,024           | 1,939,071.15              |