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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/06/2026

TO DATE: 30/06/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	63	62,892	6,366,378.02
2032 On 06-Aug-2026			Bond Future	7	500	52,141.40
2037 On 06-Aug-2026			Bond Future	3	250	24,998.68
2044 On 05-Nov-2026			Bond Future	8	22,180	2,216,815.14
GOVI On 06-Aug-2026			GOVI	2	3	42,509.11
R4R2 On 06-Aug-2026			Bond Future	8	3,764	427,743.71
Grand Total for Daily Turnover Summary:				91	89,589	9,130,586.06