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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 26/02/2026 **TO DATE: 26/02/2026**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 06-Aug-2026			Bond Future	1	301	30,946.76
2032 On 07-May-2026			Bond Future	3	200	20,895.56
2037 On 07-May-2026			Bond Future	6	1,251	131,714.35
2037 On 06-Aug-2026			Bond Future	1	80	8,188.42
2040 On 07-May-2026			Bond Future	13	180	19,368.00
2040 On 06-Aug-2026			Bond Future	1	28	2,937.00
2044 On 07-May-2026			Bond Future	18	2,750	283,372.26
2044 On 06-Aug-2026			Bond Future	1	165	16,775.09
GOVI On 07-May-2026			GOVI	1	1	14,050.95
IGOV On 07-May-2026			Index Future	1	3	13,416.00
R035 On 07-May-2026			Bond Future	4	30	3,246.78
R038 On 07-May-2026			Bond Future	4	18	2,181.40
R053 On 07-May-2026			Bond Future	3	1,848	251,002.01
R209 On 07-May-2026			Bond Future	4	33	2,936.55
R209 On 06-Aug-2026			Bond Future	1	59	5,327.88
R213 On 07-May-2026			Bond Future	10	3,740	374,132.77
R248 On 07-May-2026			Bond Future	5	809	84,781.01
R248 On 06-Aug-2026	9.00	Put	Bond Future	3	5,286	45,265.08

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
R248 On 06-Aug-2026	10.00	Put	Bond Future	2	3,524	30,176.72
Grand Total for Daily Turnover Summary:				**82**	**20,306**	**1,340,714.58**