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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/02/2026 **TO DATE: 27/02/2026**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 07-May-2026			Bond Future	2	322	33,822.75
2032 On 07-May-2026			Bond Future	12	5,096	531,040.68
2037 On 07-May-2026			Bond Future	6	3,012	315,635.31
2044 On 07-May-2026			Bond Future	14	872	91,145.79
ALBI On 07-May-2026			Index Future	3	3	43,559.15
IGOV On 07-May-2026			Index Future	1	2	9,254.00
R035 On 07-May-2026			Bond Future	1	2	214.46
R202 On 07-May-2026			Bond Future	1	5	1,526.49
R213 On 07-May-2026			Bond Future	21	22,246	2,223,805.55
R248 On 07-May-2026	9.19	Put	Bond Future	5	3,240	27,913.77
Grand Total for Daily Turnover Summary:				**66**	**34,800**	**3,277,917.94**