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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/03/2026

TO DATE: 04/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-May-2026			Bond Future	3	70	10,315.15
2030 On 07-May-2026			Bond Future	1	655	68,163.68
2030 On 06-Aug-2026			Bond Future	2	600	61,125.75
2032 On 07-May-2026			Bond Future	8	170	17,445.67
2037 On 07-May-2026			Bond Future	15	4,105	418,963.92
2040 On 07-May-2026			Bond Future	7	116	12,070.71
2040 On 06-Aug-2026			Bond Future	4	1,660	168,687.07
2044 On 07-May-2026			Bond Future	4	27	2,711.39
R035 On 07-May-2026			Bond Future	26	4,977	524,644.67
R035 On 04-Feb-2027	7.70	Call	Bond Future	14	6,000	50,460.15
R035 On 04-Feb-2027	8.20	Call	Bond Future	14	6,000	50,460.00
R035 On 04-Feb-2027	8.85	Put	Bond Future	14	6,000	50,460.15
R038 On 07-May-2026			Bond Future	5	79	9,228.78
R053 On 06-Aug-2026	8.10	Call	Bond Future	5	1,060	9,328.13
R053 On 06-Aug-2026	8.60	Call	Bond Future	5	1,060	9,328.13
R053 On 06-Aug-2026	9.10	Put	Bond Future	5	1,060	9,328.13
R209 On 07-May-2026			Bond Future	4	36	3,103.95
R209 On 06-May-2027	8.25	Call	Bond Future	15	13,860	120,662.67
R209 On 06-May-2027	9.32	Put	Bond Future	15	13,860	120,662.67

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R213 On 07-May-2026			Bond Future	1	252	24,803.92
R248 On 07-May-2026			Bond Future	5	1,422	141,935.66
Grand Total for Daily Turnover Summary:				172	63,069	1,883,890.34