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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/03/2026

TO DATE: 11/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	37	11,400	1,177,104.44
2032 On 07-May-2026			Bond Future	1	300	30,352.30
2037 On 07-May-2026			Bond Future	4	3,964	399,238.64
2044 On 07-May-2026			Bond Future	28	16,148	1,604,046.85
ALBI On 07-May-2026			Index Future	4	6	83,664.68
GOVI On 07-May-2026			GOVI	4	16	218,615.68
IGOV On 07-May-2026			Index Future	3	6	26,560.96
R035 On 07-May-2026			Bond Future	23	1,520	158,024.21
R053 On 07-May-2026			Bond Future	5	648	82,930.74
R214 On 07-May-2026			Bond Future	1	60	4,865.60
R248 On 07-May-2026			Bond Future	5	738	72,823.74
Grand Total for Daily Turnover Summary:				115	34,806	3,858,227.83