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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/03/2026

TO DATE: 13/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	5	1,825	185,278.75
2032 On 07-May-2026			Bond Future	14	6,749	669,817.53
2037 On 07-May-2026			Bond Future	14	5,854	572,378.81
2040 On 07-May-2026			Bond Future	5	159	16,005.88
2040 On 06-Aug-2026			Bond Future	29	7,748	755,508.37
2044 On 07-May-2026			Bond Future	16	3,185	309,546.83
2044 On 06-Aug-2026	9.75	Put	Bond Future	29	72,500	677,236.28
R035 On 07-May-2026			Bond Future	5	99	10,121.45
R038 On 07-May-2026			Bond Future	5	93	10,541.52
R053 On 07-May-2026			Bond Future	15	1,091	136,148.12
R209 On 07-May-2026			Bond Future	7	289	24,013.19
R214 On 07-May-2026			Bond Future	26	11,142	880,186.47
R248 On 07-May-2026			Bond Future	12	2,442	234,232.89
Grand Total for Daily Turnover Summary:				182	113,176	4,481,016.09