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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/03/2026

TO DATE: 17/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	5	1,014	102,841.24
2032 On 07-May-2026			Bond Future	5	1,460	144,504.97
2037 On 07-May-2026			Bond Future	9	726	70,836.72
2040 On 07-May-2026			Bond Future	18	5,626	558,741.91
2044 On 07-May-2026			Bond Future	2	8	775.64
ALBI On 07-May-2026			Index Future	4	4	54,600.88
GOVI On 07-May-2026			GOVI	4	72	962,229.36
R035 On 07-May-2026			Bond Future	2	4	405.42
R038 On 07-May-2026			Bond Future	3	32	3,584.54
R053 On 07-May-2026			Bond Future	2	2	249.15
R209 On 07-May-2026			Bond Future	4	196	16,214.78
R214 On 07-May-2026			Bond Future	9	2,860	223,590.43
R248 On 07-May-2026			Bond Future	4	20	1,920.45
<b>Grand Total for Daily Turnover Summary:</b>				<b>71</b>	<b>12,024</b>	<b>2,140,495.48</b>