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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/03/2026

TO DATE: 18/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	6	2,373	241,555.62
2031 On 06-Aug-2026			Bond Future	2	332	37,740.63
2032 On 07-May-2026			Bond Future	8	1,114	112,150.91
2037 On 07-May-2026			Bond Future	11	2,203	217,463.24
2040 On 07-May-2026			Bond Future	28	11,785	1,167,334.40
GOVI On 07-May-2026			GOVI	1	3	40,251.33
R033 On 07-May-2026			Bond Future	1	37	3,977.94
R035 On 07-May-2026			Bond Future	20	1,802	184,374.58
R209 On 07-May-2026			Bond Future	12	2,423	202,176.17
R213 On 07-May-2026			Bond Future	25	2,614	251,311.40
R214 On 07-May-2026			Bond Future	1	107	8,435.40
R248 On 07-May-2026			Bond Future	24	14,422	1,369,385.27
Grand Total for Daily Turnover Summary:				139	39,215	3,836,156.90