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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/03/2026

TO DATE: 19/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	6	3,106	313,858.77
2032 On 07-May-2026			Bond Future	3	66	6,510.67
2037 On 07-May-2026			Bond Future	13	5,014	484,840.47
2040 On 07-May-2026			Bond Future	18	6,811	665,865.86
2044 On 07-May-2026			Bond Future	4	27	2,569.19
GOVI On 07-May-2026			GOVI	2	6	79,059.54
R033 On 07-May-2026			Bond Future	1	7	749.00
R035 On 07-May-2026			Bond Future	38	3,883	392,528.86
R038 On 07-May-2026			Bond Future	10	95	10,622.96
R053 On 07-May-2026			Bond Future	4	6	731.07
R209 On 07-May-2026			Bond Future	4	30	2,452.00
R213 On 07-May-2026			Bond Future	10	8,660	823,813.21
R248 On 07-May-2026			Bond Future	31	5,420	506,838.88
R4R2 On 07-May-2026			Bond Future	4	21	2,211.73
<b>Grand Total for Daily Turnover Summary:</b>				<b>148</b>	<b>33,152</b>	<b>3,292,652.21</b>