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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/03/2026

TO DATE: 30/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-May-2026			Bond Future	2	98	14,322.58
2030 On 07-May-2026			Bond Future	2	500	50,300.41
2033 On 07-May-2026			Bond Future	3	496	69,617.07
2037 On 07-May-2026			Bond Future	6	396	37,624.40
2040 On 07-May-2026			Bond Future	2	22	2,110.74
2044 On 07-May-2026			Bond Future	10	10,456	982,096.10
R035 On 07-May-2026			Bond Future	14	1,202	120,152.55
R038 On 07-May-2026			Bond Future	2	6	657.79
R053 On 07-May-2026			Bond Future	2	2	236.92
R209 On 07-May-2026			Bond Future	2	12	965.07
R213 On 07-May-2026			Bond Future	1	2,232	211,175.43
R214 On 07-May-2026			Bond Future	14	6,880	520,034.42
R248 On 07-May-2026			Bond Future	2	10	915.77
R248 On 06-Aug-2026	9.00	Put	Bond Future	3	4,013	39,875.89
R248 On 06-Aug-2026	10.00	Put	Bond Future	3	4,013	39,875.89
R4R2 On 07-May-2026			Bond Future	4	170	17,500.33
<b>Grand Total for Daily Turnover Summary:</b>				<b>72</b>	<b>30,508</b>	<b>2,107,461.34</b>