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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 16/03/2026**

**TO DATE: 16/03/2026**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2030 On 06-Aug-2026			Bond Future	2	1,118	110,727.18
2037 On 07-May-2026			Bond Future	17	8,787	848,393.52
2040 On 07-May-2026			Bond Future	11	869	85,915.91
2044 On 07-May-2026			Bond Future	10	13,174	1,264,647.43
R035 On 07-May-2026			Bond Future	21	1,582	159,154.34
R038 On 07-May-2026			Bond Future	1	2	224.43
R053 On 07-May-2026			Bond Future	1	1	124.52
R209 On 07-May-2026			Bond Future	3	55	4,544.08
R214 On 07-May-2026			Bond Future	15	6,208	484,225.61
R248 On 07-May-2026			Bond Future	9	1,922	184,398.08
<b>Grand Total for Daily Turnover Summary:</b>				<b>90</b>	<b>33,718</b>	<b>3,142,355.12</b>