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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 26/03/2026**

**TO DATE: 26/03/2026**

<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 07-May-2026			Bond Future	5	3,007	303,851.62
2032 On 07-May-2026			Bond Future	1	3	297.37
2033 On 07-May-2026			Bond Future	5	2,634	371,067.17
2037 On 07-May-2026			Bond Future	5	1,960	189,104.75
2040 On 07-May-2026			Bond Future	2	354	34,712.74
2044 On 07-May-2026			Bond Future	8	12,500	1,188,829.50
2050 On 07-May-2026			Bond Future	1	12	1,641.89
GOVI On 07-May-2026			GOVI	2	6	79,412.04
R213 On 07-May-2026			Bond Future	1	105	10,021.53
R248 On 07-May-2026			Bond Future	3	165	15,646.64
R248 On 06-May-2027			Bond Future	2	4	372.52
<b>Grand Total for Daily Turnover Summary:</b>				<b>35</b>	<b>20,750</b>	<b>2,194,957.78</b>