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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 27/03/2026**

**TO DATE: 27/03/2026**

<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	13	773	78,006.54
2032 On 07-May-2026			Bond Future	1	46	4,513.28
2037 On 07-May-2026			Bond Future	4	654	62,836.67
2040 On 06-Aug-2026			Bond Future	2	500	47,405.48
2044 On 07-May-2026			Bond Future	2	20	1,889.70
2050 On 07-May-2026			Bond Future	1	130	17,877.08
R035 On 07-May-2026			Bond Future	6	303	30,302.31
R053 On 07-May-2026			Bond Future	1	300	36,387.97
R209 On 07-May-2026			Bond Future	3	140	11,394.27
R213 On 07-May-2026			Bond Future	1	3,708	351,737.88
<b>Grand Total for Daily Turnover Summary:</b>				<b>34</b>	<b>6,574</b>	<b>642,351.20</b>