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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/02/2025

TO DATE: 24/02/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 08-May-2025			Bond Future	13	1,050	97,320.51
2040 On 08-May-2025			Bond Future	12	660	56,793.40
2040 On 07-Aug-2025			Bond Future	33	24,132	2,011,524.79
GOVI On 08-May-2025			GOVI	3	39	432,426.02
R035 On 08-May-2025			Bond Future	12	1,500	136,673.53
Grand Total for Daily Turnover Summary:				73	27,381	2,734,738.24