



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown, South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 22/05/2024**

**TO DATE: 22/05/2024**

<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 01-Aug-2024			Bond Future	1	14	1,265.15
2032 On 01-Aug-2024			Bond Future	1	60	5,247.78
2032 On 01-Aug-2024	11.66	Put	Bond Future	1	100	1,121.06
2032 On 07-Nov-2024			Bond Future	12	26,028	2,236,509.18
2037 On 01-Aug-2024			Bond Future	6	8,016	610,088.06
2040 On 07-Nov-2024			Bond Future	7	28,440	2,206,411.32
2040 On 07-Nov-2024	12.10	Call	Bond Future	8	1,280	16,324.03
2040 On 07-Nov-2024	12.60	Put	Bond Future	8	1,280	16,324.03
2040 On 07-Nov-2024	13.15	Put	Bond Future	8	1,280	16,324.03
2044 On 01-Aug-2024			Bond Future	13	5,920	427,396.65
GOVI On 01-Aug-2024			GOVI	4	24	230,147.44
R210 On 01-Aug-2024			Bond Future	2	224	53,807.21
R248 On 01-Aug-2024			Bond Future	2	8	599.18
<b>Grand Total for Daily Turnover Summary:</b>				<b>73</b>	<b>72,674</b>	<b>5,821,565.11</b>