



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: 16/08/2024

TO DATE: 16/08/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	3	181	17,589.33
2030 On 06-Feb-2025	8.68	Call	Bond Future	13	1,544	14,248.34
2030 On 06-Feb-2025	9.18	Call	Bond Future	13	1,544	14,248.34
2030 On 06-Feb-2025	9.69	Put	Bond Future	13	1,544	14,248.34
2030 On 08-May-2025	8.68	Call	Bond Future	13	1,544	14,334.99
2030 On 08-May-2025	9.18	Call	Bond Future	13	1,544	14,334.96
2030 On 08-May-2025	9.99	Put	Bond Future	13	1,544	14,334.99
2032 On 07-Nov-2024			Bond Future	11	1,536	141,082.62
2032 On 06-Feb-2025	9.42	Call	Bond Future	13	1,544	15,490.16
2032 On 06-Feb-2025	9.92	Call	Bond Future	13	1,544	15,490.18
2032 On 06-Feb-2025	10.61	Put	Bond Future	13	1,544	15,490.16
2032 On 08-May-2025	9.42	Call	Bond Future	13	1,544	15,611.21
2032 On 08-May-2025	9.92	Call	Bond Future	13	1,544	15,611.23
2032 On 08-May-2025	10.97	Put	Bond Future	13	1,544	15,611.21
2040 On 07-Nov-2024			Bond Future	4	320	29,571.22
2046 On 06-Nov-2025			Bond Future	2	6	717.81
2050 On 06-Feb-2025			Bond Future	2	582	70,707.89
2050 On 06-Nov-2025			Bond Future	2	6	727.74

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 07-Nov-2024			Bond Future	3	2,250	182,085.10
Grand Total for Daily Turnover Summary:				183	23,409	621,535.83