Johannesburg Stock Exchange
One Exchange Sqaure, 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: 23/08/2024 **TO DATE: 23/08/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2029 On 07-Nov-2024			Bond Future	19	2,250	301,724.93
2032 On 07-Nov-2024			Bond Future	3	522	48,367.40
2032 On 07-Nov-2024	9.86	Call	Bond Future	1	1,500	14,790.71
2032 On 07-Nov-2024	9.86	Put	Bond Future	1	1,500	14,790.71
2037 On 07-Nov-2024			Bond Future	1	85	7,239.80
2037 On 07-Aug-2025	10.64	Call	Bond Future	3	600	6,863.60
2037 On 07-Aug-2025	11.42	Put	Bond Future	3	600	6,863.60
2037 On 07-Aug-2025	12.17	Put	Bond Future	3	600	6,863.60
R035 On 08-May-2025	10.44	Call	Bond Future	3	300	3,284.99
R035 On 08-May-2025	10.95	Put	Bond Future	3	300	3,284.99
R035 On 08-May-2025	11.70	Put	Bond Future	3	300	3,284.99
R186 On 07-Nov-2024			Bond Future	1	1,095	119,163.20
R209 On 07-Nov-2024			Bond Future	1	238	17,052.47
R214 On 07-Nov-2024			Bond Future	1	10	663.45
R248 On 07-Nov-2024			Bond Future	2	77	6,203.04
Grand Total for Daily Turnover Summary:				**48**	**9,977**	**560,441.48**