



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: 28/08/2024

TO DATE: 28/08/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Nov-2024			Bond Future	20	3,750	504,634.25
2030 On 07-Nov-2024			Bond Future	3	126	12,289.08
2037 On 07-Nov-2024			Bond Future	4	420	36,114.46
2040 On 07-Nov-2024			Bond Future	2	255	22,033.26
2044 On 07-Nov-2024			Bond Future	1	973	80,597.12
R035 On 07-Nov-2024			Bond Future	1	20	1,821.82
R035 On 06-Feb-2025	10.34	Call	Bond Future	4	3,000	32,004.06
R035 On 06-Feb-2025	10.65	Put	Bond Future	4	3,000	32,004.06
R035 On 06-Feb-2025	11.30	Put	Bond Future	4	3,000	32,004.06
R186 On 07-Nov-2024			Bond Future	4	285	30,988.11
R209 On 07-Nov-2024			Bond Future	2	70	5,007.85
R213 On 07-Nov-2024			Bond Future	3	80	7,143.70
R214 On 07-Nov-2024			Bond Future	3	559	37,462.77
R248 On 07-Nov-2024			Bond Future	7	10,248	837,941.12
Grand Total for Daily Turnover Summary:				62	25,786	1,672,045.73