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: 29/08/2024 **TO DATE: 29/08/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 07-Nov-2024			Bond Future	7	1,043	101,887.92
2032 On 07-Nov-2024			Bond Future	3	203	18,782.14
2037 On 07-Nov-2024			Bond Future	3	1,610	138,503.81
GOVI On 07-Nov-2024			GOVI	3	9	95,457.48
R035 On 07-Nov-2024			Bond Future	1	18	1,642.76
R186 On 07-Nov-2024			Bond Future	6	103	11,197.85
R248 On 07-Nov-2024			Bond Future	1	4	327.45
R248 On 06-Feb-2025	10.30	Call	Bond Future	8	1,320	14,825.28
R248 On 06-Feb-2025	11.00	Call	Bond Future	8	1,320	14,825.28
R248 On 06-Feb-2025	11.70	Put	Bond Future	8	1,320	14,825.28
Grand Total for Daily Turnover Summary:				**48**	**6,950**	**412,275.24**