



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: 01/11/2024

TO DATE: 01/11/2024

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000's) |
|--|--------|-----|-------------|--------------|------------------|------------------------|
| 2029 On 06-Feb-2025 | | | Bond Future | 1 | 90 | 12,217.66 |
| 2030 On 06-Feb-2025 | | | Bond Future | 7 | 2,246 | 213,087.88 |
| 2032 On 06-Feb-2025 | | | Bond Future | 1 | 1,200 | 112,932.86 |
| 2033 On 06-Feb-2025 | | | Bond Future | 2 | 320 | 41,115.88 |
| 2037 On 06-Feb-2025 | | | Bond Future | 5 | 100 | 8,371.25 |
| 2038 On 06-Feb-2025 | | | Bond Future | 1 | 240 | 33,514.21 |
| 2040 On 06-Feb-2025 | | | Bond Future | 4 | 70 | 5,833.77 |
| 2044 On 06-Feb-2025 | | | Bond Future | 14 | 540 | 42,914.84 |
| R035 On 06-Feb-2025 | | | Bond Future | 3 | 416 | 38,684.22 |
| R186 On 06-Feb-2025 | | | Bond Future | 20 | 9,757 | 1,025,385.12 |
| R213 On 06-Feb-2025 | | | Bond Future | 1 | 8 | 726.04 |
| R248 On 06-Feb-2025 | | | Bond Future | 12 | 2,618 | 216,003.12 |
| Grand Total for Daily Turnover Summary: | | | | 71 | 17,605 | 1,750,786.85 |