



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: 07/11/2024

TO DATE: 07/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	14	6,332	604,618.05
2030 On 08-May-2025	8.95	Call	Bond Future	3	2,640	24,933.69
2030 On 08-May-2025	9.45	Call	Bond Future	3	1,360	12,844.63
2032 On 06-Feb-2025			Bond Future	10	584	55,141.61
2037 On 06-Feb-2025			Bond Future	15	16,500	1,377,731.12
2040 On 06-Feb-2025			Bond Future	11	1,020	86,193.32
2044 On 06-Feb-2025			Bond Future	5	64	5,083.20
GOVI On 06-Feb-2025			GOVI	1	2	21,628.30
R035 On 06-Feb-2025			Bond Future	9	4,500	421,485.66
R038 On 06-Nov-2025	10.98	Call	Bond Future	10	5,310	61,316.85
R038 On 06-Nov-2025	12.33	Put	Bond Future	11	7,080	61,316.85
R186 On 06-Feb-2025			Bond Future	31	45,701	4,806,001.65
R209 On 06-Feb-2025			Bond Future	1	214	15,895.10
R213 On 06-Feb-2025			Bond Future	12	188	17,070.08
R214 On 06-Feb-2025			Bond Future	1	17	1,184.79
R248 On 06-Feb-2025			Bond Future	12	780	64,878.18
<b>Grand Total for Daily Turnover Summary:</b>				<b>149</b>	<b>92,292</b>	<b>7,637,323.09</b>