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: 19/11/2024** **TO DATE: 19/11/2024**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value (R000''s) |
|---|---|---|---|---|---|---|
| 2033 On 06-Feb-2025 | | | Bond Future | 2 | 52 | 6,703.89 |
| 2037 On 06-Feb-2025 | | | Bond Future | 2 | 152 | 12,886.95 |
| 2038 On 06-Feb-2025 | | | Bond Future | 2 | 50 | 6,928.90 |
| 2040 On 06-Feb-2025 | | | Bond Future | 6 | 2,156 | 182,589.91 |
| 2044 On 06-Feb-2025 | | | Bond Future | 4 | 372 | 30,036.65 |
| 2044 On 06-Feb-2025 | 12.00 | Call | Bond Future | 3 | 81 | 918.35 |
| 2044 On 06-Feb-2025 | 12.50 | Call | Bond Future | 3 | 81 | 918.35 |
| 2044 On 06-Feb-2025 | 13.75 | Put | Bond Future | 3 | 81 | 918.35 |
| 2046 On 06-Feb-2025 | | | Bond Future | 2 | 56 | 6,772.75 |
| 2050 On 06-Feb-2025 | | | Bond Future | 2 | 56 | 6,730.36 |
| ALBI On 06-Feb-2025 | | | Index Future | 2 | 2 | 22,196.58 |
| GOVI On 06-Feb-2025 | | | GOVI | 1 | 1 | 10,931.52 |
| R035 On 06-Feb-2025 | | | Bond Future | 2 | 52 | 4,910.62 |
| R202 On 06-Feb-2025 | | | Bond Future | 2 | 24 | 6,454.03 |
| R214 On 06-Feb-2025 | 11.75 | Call | Bond Future | 3 | 99 | 1,097.19 |
| R214 On 06-Feb-2025 | 12.25 | Call | Bond Future | 3 | 99 | 1,097.19 |
| R214 On 06-Feb-2025 | 13.63 | Put | Bond Future | 3 | 99 | 1,097.19 |
| **Grand Total for Daily Turnover Summary:** | | | | **45** | **3,513** | **303,188.78** |