



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: 05/03/2024

TO DATE: 05/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	3	10,000	927,959.00
2032 On 02-May-2024			Bond Future	4	2,575	222,905.92
2037 On 02-May-2024			Bond Future	3	1,182	92,729.35
2040 On 02-May-2024			Bond Future	10	3,006	235,610.80
2044 On 02-May-2024			Bond Future	8	3,279	243,478.92
R053 On 02-May-2024			Bond Future	2	200	18,915.17
R186 On 02-May-2024			Bond Future	4	3,168	340,158.36
R214 On 02-May-2024			Bond Future	2	300	18,037.25
R214 On 02-May-2024	12.14	Call	Bond Future	2	2,000	24,680.86
R214 On 02-May-2024	12.87	Put	Bond Future	2	2,000	24,680.86
R214 On 02-May-2024	13.52	Put	Bond Future	2	2,000	24,680.86
R248 On 02-May-2024			Bond Future	2	500	36,545.98
<b>Grand Total for Daily Turnover Summary:</b>				<b>44</b>	<b>30,210</b>	<b>2,210,383.33</b>