



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: 12/03/2024

TO DATE: 12/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	28	2,599.78
2032 On 02-May-2024			Bond Future	2	426	36,835.05
2033 On 01-Aug-2024			Bond Future	1	17	2,101.33
2037 On 02-May-2024			Bond Future	4	64	5,011.86
R035 On 02-May-2024			Bond Future	4	296	24,813.16
R186 On 02-May-2024			Bond Future	5	52	5,587.70
R209 On 02-May-2024			Bond Future	3	272	17,620.53
R214 On 02-May-2024	12.12	Call	Bond Future	2	2,000	24,818.30
R214 On 02-May-2024	12.14	Call	Bond Future	2	2,000	24,818.30
R214 On 02-May-2024	12.87	Put	Bond Future	2	4,000	49,636.60
R214 On 02-May-2024	13.52	Put	Bond Future	2	4,000	49,636.60
R248 On 02-May-2024			Bond Future	2	314	22,813.00
Grand Total for Daily Turnover Summary:				31	13,469	266,292.22