



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +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 : 10/12/2018

TO DATE : 10/12/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019		Index Future	1	2	0.00
GOVI On 07-Feb-2019		GOVI	2	2	0.00
IGOV On 07-Feb-2019		Index Future	3	20	0.00
R186 On 07-Feb-2019		Bond Future	15	1,106	0.00
R023 On 07-Feb-2019		Bond Future	4	200	0.00
2030 On 07-Feb-2019		Bond Future	2	100	0.00
2037 On 07-Feb-2019		Bond Future	8	1,582	0.00
2044 On 07-Feb-2019		Bond Future	2	68	0.00
R248 On 07-Feb-2019		Bond Future	2	300	0.00
R210 On 07-Feb-2019		Bond Future	1	250	0.00
R214 On 07-Feb-2019		Bond Future	7	462	0.00
Grand Total for Daily Turnover Summary:			47	4,092	0.00