



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 : 11/12/2018

TO DATE : 11/12/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 07-Feb-2019		Bond Future	27	8,006	0.00
R202 On 07-Feb-2019		Bond Future	1	217	0.00
R023 On 07-Feb-2019		Bond Future	2	1,160	0.00
2030 On 07-Feb-2019		Bond Future	3	756	0.00
2037 On 07-Feb-2019		Bond Future	4	150	0.00
2040 On 07-Feb-2019		Bond Future	11	704	0.00
2044 On 07-Feb-2019		Bond Future	9	1,518	0.00
R248 On 07-Feb-2019		Bond Future	6	4,012	0.00
R209 On 07-Feb-2019		Bond Future	2	1,064	0.00
R213 On 07-Feb-2019		Bond Future	5	842	0.00
R214 On 07-Feb-2019		Bond Future	2	38	0.00
Grand Total for Daily Turnover Summary:			72	18,467	0.00