



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/12/2017

TO DATE : 12/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 01-Feb-2018		Bond Future	2	1,298	0.00
2050 On 01-Feb-2018		Bond Future	1	510	0.00
R186 On 01-Feb-2018		Bond Future	13	5,290	0.00
R023 On 01-Feb-2018		Bond Future	6	2,510	0.00
2030 On 01-Feb-2018		Bond Future	1	33	0.00
2032 On 01-Feb-2018		Bond Future	2	668	0.00
2044 On 01-Feb-2018		Bond Future	6	92	0.00
R209 On 01-Feb-2018		Bond Future	1	130	0.00
R213 On 01-Feb-2018		Bond Future	1	9	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>33</b>	<b>10,540</b>	<b>0.00</b>