



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 : 22/12/2017

TO DATE : 22/12/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	2	6	0.00
R186 On 01-Feb-2018		Bond Future	10	19,539	0.00
2032 On 01-Feb-2018		Bond Future	4	1,590	0.00
R035 On 01-Feb-2018		Bond Future	3	960	0.00
2037 On 01-Feb-2018		Bond Future	5	18,610	0.00
2044 On 01-Feb-2018		Bond Future	2	46	0.00
R207 On 01-Feb-2018		Bond Future	2	44	0.00
R209 On 01-Nov-2018	10.57 Put	Bond Future	36	18,686	0.00
Grand Total for Daily Turnover Summary:			64	59,481	0.00