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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2017 TO DATE : 29/05/2017

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Contract	Strike C/P Buy/Sell	No. of Contracts	
Govi Total Return Index			
GOVI On 03/08/2017 GOVI	Sell	1	0.00
GOVI On 03/08/2017 GOVI	Buy	1	0.00
GOVI On 03/08/2017 GOVI	Sell	1	0.00
GOVI On 03/08/2017 GOVI	Buy	1	0.00
R186 Bond Future			
R186 On 03/08/2017 Bond Future	Sell	2	0.00
R186 On 03/08/2017 Bond Future	Buy	2	0.00
R186 On 03/08/2017 Bond Future	Buy	9	0.00
R186 On 03/08/2017 Bond Future	Sell	9	0.00
R186 On 03/08/2017 Bond Future	Buy	10	0.00
R186 On 03/08/2017 Bond Future	Sell	10	0.00
R186 On 03/08/2017 Bond Future	Buy	10	0.00
R186 On 03/08/2017 Bond Future	Sell	10	0.00

Grand Total for Daily	Detailed Turnover:		3,194	0.00
R209 On 03/08/2017	Bond Future	Sell	750	0.00
R209 On 03/08/2017	Bond Future	Buy	750	0.00
R209 On 03/08/2017	Bond Future	Buy	750	0.00
R209 On 03/08/2017	Bond Future	Sell	750	0.00
R209 Bond Future				
R186 On 03/08/2017	Bond Future	Sell	750	0.00
R186 On 03/08/2017	Bond Future	Buy	750	0.00
R186 On 03/08/2017	Bond Future	Buy	750	0.00
R186 On 03/08/2017	Bond Future	Sell	750	0.00
R186 On 03/08/2017	Bond Future	Sell	70	0.00
R186 On 03/08/2017	Bond Future	Buy	70	0.00
R186 On 03/08/2017	Bond Future	Sell	40	0.00
R186 On 03/08/2017	Bond Future	Buy	40	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Buy	21	0.00
R186 On 03/08/2017	Bond Future	Sell	21	0.00