



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 DETAILED TURNOVER REPORT

FROM DATE : 01/03/2017

TO DATE : 01/03/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00

#### I2038 Bond Future

2038 On 04/05/2017	Bond Future		Buy	20	0.00
2038 On 04/05/2017	Bond Future		Sell	20	0.00
2038 On 04/05/2017	Bond Future		Sell	20	0.00
2038 On 04/05/2017	Bond Future		Buy	20	0.00

#### I2046 Bond Future

2046 On 04/05/2017	Bond Future		Buy	6	0.00
2046 On 04/05/2017	Bond Future		Sell	6	0.00

#### R202 Bond Future

R202 On 04/05/2017	Bond Future	Buy	18	0.00
R202 On 04/05/2017	Bond Future	Sell	18	0.00

**R2023 Bond Future**

R023 On 04/05/2017	Bond Future	Buy	200	0.00
R023 On 04/05/2017	Bond Future	Sell	200	0.00
R023 On 04/05/2017	Bond Future	Sell	200	0.00
R023 On 04/05/2017	Bond Future	Buy	200	0.00

**R2035 Bond Future**

R035 On 04/05/2017	Bond Future	Sell	15	0.00
R035 On 04/05/2017	Bond Future	Buy	15	0.00
R035 On 04/05/2017	Bond Future	Sell	216	0.00
R035 On 04/05/2017	Bond Future	Buy	216	0.00
R035 On 04/05/2017	Bond Future	Sell	231	0.00
R035 On 04/05/2017	Bond Future	Buy	231	0.00

**R209 Bond Future**

R209 On 04/05/2017	Bond Future	Buy	27	0.00
R209 On 04/05/2017	Bond Future	Sell	27	0.00

**Grand Total for Daily Detailed Turnover:**

**954 0.00**