



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 DETAILED TURNOVER REPORT

FROM DATE : 12/03/2018

TO DATE : 12/03/2018

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

GOVI On 03/05/2018	GOVI		Sell	2	0.00
GOVI On 03/05/2018	GOVI		Buy	2	0.00
GOVI On 03/05/2018	GOVI		Buy	2	0.00
GOVI On 03/05/2018	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future		Sell	48	0.00
R186 On 03/05/2018	Bond Future		Buy	48	0.00
R186 On 03/05/2018	Bond Future		Buy	48	0.00
R186 On 03/05/2018	Bond Future		Sell	48	0.00
R186 On 03/05/2018	Bond Future		Sell	110	0.00
R186 On 03/05/2018	Bond Future		Buy	110	0.00
R186 On 03/05/2018	Bond Future		Sell	110	0.00
R186 On 03/05/2018	Bond Future		Buy	110	0.00

R202 Bond Future

R202 On 03/05/2018	Bond Future	Sell	4	0.00
R202 On 03/05/2018	Bond Future	Buy	4	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future	Buy	82	0.00
2030 On 03/05/2018	Bond Future	Sell	82	0.00
2030 On 03/05/2018	Bond Future	Sell	84	0.00
2030 On 03/05/2018	Bond Future	Buy	84	0.00
2030 On 03/05/2018	Bond Future	Buy	210	0.00
2030 On 03/05/2018	Bond Future	Sell	210	0.00
2030 On 03/05/2018	Bond Future	Buy	210	0.00
2030 On 03/05/2018	Bond Future	Sell	210	0.00

R2037 Bond Future

2037 On 03/05/2018	Bond Future	Sell	90	0.00
2037 On 03/05/2018	Bond Future	Buy	90	0.00
2037 On 03/05/2018	Bond Future	Sell	90	0.00
2037 On 03/05/2018	Bond Future	Buy	90	0.00

R2044 Bond Future

2044 On 03/05/2018	Bond Future	Buy	34	0.00
2044 On 03/05/2018	Bond Future	Sell	34	0.00
2044 On 03/05/2018	Bond Future	Sell	34	0.00
2044 On 03/05/2018	Bond Future	Buy	34	0.00

Grand Total for Daily Detailed Turnover:**1,158 0.00**