



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 : 28/09/2016

TO DATE : 28/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
I2050 Bond Future					
2050 On 03/11/2016	Bond Future		Sell	5	0.00
2050 On 03/11/2016	Bond Future		Buy	5	0.00
2050 On 03/11/2016	Bond Future		Sell	13	0.00
2050 On 03/11/2016	Bond Future		Buy	13	0.00
Jibar Tradeable Future					
JBAF On 21/12/2016	Jibar Tradeable Future		Buy	1,500	0.00
JBAF On 21/12/2016	Jibar Tradeable Future		Sell	1,500	0.00
JBAF On 21/12/2016	Jibar Tradeable Future		Buy	2,500	0.00
JBAF On 21/12/2016	Jibar Tradeable Future		Sell	2,500	0.00

