



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 : 12/05/2017

TO DATE : 12/05/2017

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

#### Govi Total Return Index

GOVI On 03/08/2017	GOVI		Buy	143	0.00
GOVI On 03/08/2017	GOVI		Sell	143	0.00
GOVI On 03/08/2017	GOVI		Buy	143	0.00
GOVI On 03/08/2017	GOVI		Sell	143	0.00

#### Jibar Tradeable Future

JBAF On 20/03/2018	Jibar Tradeable Future		Sell	500	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	500	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	500	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	500	0.00

#### New Inflation Linked Index

IGOV On 03/08/2017	Index Future		Buy	5	0.00
IGOV On 03/08/2017	Index Future		Sell	5	0.00

IGOV On 03/08/2017	Index Future	Buy	5	0.00
IGOV On 03/08/2017	Index Future	Sell	5	0.00
IGOV On 03/08/2017	Index Future	Sell	10	0.00
IGOV On 03/08/2017	Index Future	Buy	10	0.00
IGOV On 03/08/2017	Index Future	Sell	49	0.00
IGOV On 03/08/2017	Index Future	Buy	49	0.00
IGOV On 03/08/2017	Index Future	Sell	59	0.00
IGOV On 03/08/2017	Index Future	Buy	59	0.00

**Grand Total for Daily Detailed Turnover:**

**1,414**

**0.00**