



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 : 23/06/2016

TO DATE : 23/06/2016

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

Govi Total Return Index

GOVI On 04/08/2016	GOVI		Buy	2	0.00
GOVI On 04/08/2016	GOVI		Sell	2	0.00
GOVI On 04/08/2016	GOVI		Sell	3	0.00
GOVI On 04/08/2016	GOVI		Buy	3	0.00

New Inflation Linked Index

IGOV On 04/08/2016	Index Future		Buy	2	0.00
IGOV On 04/08/2016	Index Future		Sell	2	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	10	0.00
R186 On 03/11/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Sell	30	0.00
R186 On 04/08/2016	Bond Future		Buy	30	0.00

