



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 : 30/06/2016

TO DATE : 30/06/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/08/2016	GOVI		Buy	4	0.00
GOVI On 04/08/2016	GOVI		Sell	4	0.00
New Inflation Linked Index					
IGOV On 04/08/2016	Index Future		Sell	4	0.00
IGOV On 04/08/2016	Index Future		Buy	4	0.00
IGOV On 04/08/2016	Index Future		Sell	4	0.00
IGOV On 04/08/2016	Index Future		Buy	4	0.00
R2048 Bond Future					
R248 On 04/08/2016	Bond Future		Sell	50	0.00
R248 On 04/08/2016	Bond Future		Buy	50	0.00
R248 On 04/08/2016	Bond Future		Sell	50	0.00
R248 On 04/08/2016	Bond Future		Buy	50	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Sell	10	0.00
R209 On 04/08/2016	Bond Future	Buy	10	0.00

Grand Total for Daily Detailed Turnover: **122** **0.00**