Johannesburg
Stock Exchange

**INTEREST RATE AND CURRENCY DERIVATIVES**

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

# DERIVATIVES DAILY DETAILED TURNOVER REPORT

**FROM DATE : 19/04/2017** **TO DATE : 19/04/2017**

Tel: +27 11 520 7000
Fax: +27 11 520 8584

**www.jse.co.za**

Registration number: 2005/022939/06
VAT number: 4080119391

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| **R186 Bond Future** | | | | | |
| R186 On 04/05/2017 Bond Future | | | Sell | 18 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 18 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Sell | 25 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 25 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Sell | 30 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 30 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Sell | 42 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 42 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 100 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Sell | 100 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 100 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Buy | 100 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Sell | 100 | 0.00 |
| R186 On 04/05/2017 Bond Future | | | Sell | 100 | 0.00 |

| | | | | |
|---|---|---|---|---|
| R186 On 04/05/2017 | Bond Future | Sell | 361 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 361 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 510 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 510 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 1,061 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 1,061 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Buy | 1,061 | 0.00 |
| R186 On 04/05/2017 | Bond Future | Sell | 1,061 | 0.00 |
| **R209 Bond Future** | | | | |
| R209 On 04/05/2017 | Bond Future | Sell | 7 | 0.00 |
| R209 On 04/05/2017 | Bond Future | Buy | 7 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **3,415** | **0.00** |