



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 : 06/09/2016

TO DATE : 06/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>10Y STND</b>					
IS10 On 21/09/2026			Buy	102	0.00
IS10 On 21/09/2026			Sell	102	0.00
IS10 On 21/09/2026			Buy	116	0.00
IS10 On 21/09/2026			Sell	116	0.00
IS10 On 21/09/2026			Buy	218	0.00
IS10 On 21/09/2026			Sell	218	0.00
<b>All Bond Term Splits 7-12 Years</b>					
AL7T On 03/11/2016			Buy	1	0.00
AL7T On 03/11/2016			Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 03/11/2016			Sell	2	0.00
R186 On 03/11/2016			Buy	2	0.00

R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	10	0.00
R186 On 03/11/2016	Bond Future	Buy	10	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Sell	39	0.00
R186 On 03/11/2016	Bond Future	Buy	39	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Sell	75	0.00
R186 On 03/11/2016	Bond Future	Buy	75	0.00
R186 On 03/11/2016	Bond Future	Buy	75	0.00
R186 On 03/11/2016	Bond Future	Sell	75	0.00
R186 On 03/11/2016	Bond Future	Buy	75	0.00
R186 On 03/11/2016	Bond Future	Sell	75	0.00
R186 On 03/11/2016	Bond Future	Sell	99	0.00
R186 On 03/11/2016	Bond Future	Buy	99	0.00
R186 On 03/11/2016	Bond Future	Sell	128	0.00
R186 On 03/11/2016	Bond Future	Buy	128	0.00
R186 On 03/11/2016	Bond Future	Buy	167	0.00
R186 On 03/11/2016	Bond Future	Sell	167	0.00

**R202 Bond Future**

R202 On 03/11/2016	Bond Future	Buy	14	0.00
R202 On 03/11/2016	Bond Future	Sell	14	0.00
R202 On 03/11/2016	Bond Future	Buy	60	0.00
R202 On 03/11/2016	Bond Future	Sell	60	0.00
R202 On 03/11/2016	Bond Future	Buy	200	0.00
R202 On 03/11/2016	Bond Future	Sell	200	0.00

**R210 Bond Future**

R210 On 03/11/2016	Bond Future	Sell	1	0.00
R210 On 03/11/2016	Bond Future	Buy	1	0.00
R210 On 03/11/2016	Bond Future	Sell	2	0.00
R210 On 03/11/2016	Bond Future	Buy	2	0.00

---

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R210 On 03/11/2016	Bond Future		Buy	70	0.00
R210 On 03/11/2016	Bond Future		Sell	70	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>1,608</b>	<b>0.00</b>

---