# Derivatives Daily Detailed Turnover Report

Date of Prinout: 17/01/2011

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|
| **All Bond Index** | | | | | |
| ALBI On 03/02/2011 Index Future | | | Sell | 20 | 0.00 |
| ALBI On 03/02/2011 Index Future | | | Buy | 20 | 0.00 |
| ALBI On 03/02/2011 Index Future | | | Sell | 32 | 0.00 |
| ALBI On 03/02/2011 Index Future | | | Buy | 32 | 0.00 |
| **Inflation Linked Bond Index** | | | | | |
| ILBI On 03/02/2011 Index Future | | | Buy | 17 | 0.00 |
| ILBI On 03/02/2011 Index Future | | | Sell | 17 | 0.00 |
| **Jibar Tradeable Future** | | | | | |
| JBAF On 19/09/2012 Jibar Tradeable Future | | | Buy | 10 | 0.00 |
| JBAF On 19/09/2012 Jibar Tradeable Future | | | Sell | 10 | 0.00 |
| JBAF On 21/09/2011 Jibar Tradeable Future | | | Buy | 200 | 0.00 |
| JBAF On 21/09/2011 Jibar Tradeable Future | | | Sell | 200 | 0.00 |
| **New Inflation Linked Index** | | | | | |
| IGOV On 03/02/2011 Index Future | | | Sell | 1 | 0.00 |
| IGOV On 03/02/2011 Index Future | | | Buy | 1 | 0.00 |
| **R207 Bond Future** | | | | | |
| R207 On 03/02/2011 Bond Future | | | Sell | 10 | 0.00 |
| R207 On 03/02/2011 Bond Future | | | Buy | 10 | 9,316.26 |
| **Grand Total for Daily Detailed Turnover:** | | | | **290** | **9,316.26** |