

Derivatives Daily Detailed Turnover Report

Date of Printout: 13/05/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 04/08/2011	Index Future		Buy	4	0.00
ALBI On 04/08/2011	Index Future		Sell	4	0.00
R186 Bond Future					
R186 On 04/08/2011	Bond Future		Buy	1,750	2,042,679.80
R186 On 04/08/2011	Bond Future		Sell	1,750	0.00
R202 Bond Future					
R202 On 04/08/2011	Bond Future		Buy	40	69,115.20
R202 On 04/08/2011	Bond Future		Sell	40	0.00
R210 Bond Future					
R210 On 04/08/2011	Bond Future		Sell	25	0.00
R210 On 04/08/2011	Bond Future		Buy	25	32,437.75
R210 On 04/08/2011	Bond Future		Sell	130	0.00
R210 On 04/08/2011	Bond Future		Buy	130	168,676.30
R212 Bond Future					
R212 On 04/08/2011	Bond Future		Buy	8	8,444.96
R212 On 04/08/2011	Bond Future		Sell	8	0.00
R212 On 04/08/2011	Bond Future		Sell	8	0.00
R212 On 04/08/2011	Bond Future		Buy	8	8,444.96
R212 On 04/08/2011	Bond Future		Buy	8	8,443.76
R212 On 04/08/2011	Bond Future		Sell	8	0.00
R212 On 04/08/2011	Bond Future		Sell	11	0.00
R212 On 04/08/2011	Bond Future		Buy	11	11,611.82
R212 On 04/08/2011	Bond Future		Buy	11	11,611.82

R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Buy	11	11,610.17
R212 On 04/08/2011	Bond Future	Buy	14	14,778.68
R212 On 04/08/2011	Bond Future	Sell	14	0.00
R212 On 04/08/2011	Bond Future	Sell	14	0.00
R212 On 04/08/2011	Bond Future	Buy	14	14,778.68
R212 On 04/08/2011	Bond Future	Sell	14	0.00
R212 On 04/08/2011	Bond Future	Buy	14	14,776.58
R212 On 04/08/2011	Bond Future	Sell	15	0.00
R212 On 04/08/2011	Bond Future	Buy	15	15,834.30
R212 On 04/08/2011	Bond Future	Buy	15	15,834.30
R212 On 04/08/2011	Bond Future	Sell	15	0.00
R212 On 04/08/2011	Bond Future	Sell	15	0.00
R212 On 04/08/2011	Bond Future	Buy	15	15,832.05
R212 On 04/08/2011	Bond Future	Buy	31	32,724.22
R212 On 04/08/2011	Bond Future	Sell	31	0.00
R212 On 04/08/2011	Bond Future	Sell	31	0.00
R212 On 04/08/2011	Bond Future	Buy	31	32,724.22
R212 On 04/08/2011	Bond Future	Sell	31	0.00
R212 On 04/08/2011	Bond Future	Buy	31	32,719.57
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Buy	35	36,946.70
R212 On 04/08/2011	Bond Future	Buy	35	36,946.70
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Buy	35	36,941.45
R212 On 04/08/2011	Bond Future	Sell	48	0.00
R212 On 04/08/2011	Bond Future	Buy	48	50,669.76
R212 On 04/08/2011	Bond Future	Buy	48	50,669.76
R212 On 04/08/2011	Bond Future	Sell	48	0.00
R212 On 04/08/2011	Bond Future	Sell	48	0.00
R212 On 04/08/2011	Bond Future	Buy	48	50,662.56
R212 On 04/08/2011	Bond Future	Sell	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/08/2011			Buy	52	54,892.24
R212 On 04/08/2011			Buy	52	54,892.24
R212 On 04/08/2011			Sell	52	0.00
R212 On 04/08/2011			Sell	52	0.00
R212 On 04/08/2011			Buy	52	54,884.44
R212 On 04/08/2011			Sell	266	0.00
R212 On 04/08/2011			Buy	266	280,794.92
R212 On 04/08/2011			Buy	266	280,794.92
R212 On 04/08/2011			Sell	266	0.00
R212 On 04/08/2011			Sell	266	0.00
R212 On 04/08/2011			Buy	266	280,755.02
Grand Total for Daily Detailed Turnover:				3,389	3,832,929.85