

Derivatives Daily Detailed Turnover Report

Date of Printout: 09/06/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 04/08/2011	Index Future		Sell	5	0.00
ALBI On 04/08/2011	Index Future		Buy	5	0.00
ALBI On 04/08/2011	Index Future		Buy	9	0.00
ALBI On 04/08/2011	Index Future		Sell	9	0.00
Jibar Tradeable Future					
JBAF On 19/09/2012	Jibar Tradeable Future		Sell	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future		Buy	100	0.00
R212 Bond Future					
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Buy	10	10,665.10
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Buy	10	10,665.10
R212 On 04/08/2011	Bond Future		Buy	10	10,665.10
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Buy	10	10,665.10
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Buy	10	10,665.10
R212 On 04/08/2011	Bond Future		Sell	11	0.00
R212 On 04/08/2011	Bond Future		Buy	11	11,731.61
R212 On 04/08/2011	Bond Future		Buy	11	11,731.61
R212 On 04/08/2011	Bond Future		Sell	11	0.00
R212 On 04/08/2011	Bond Future		Sell	20	0.00

R212 On 04/08/2011	Bond Future	Buy	20	21,330.20
R212 On 04/08/2011	Bond Future	Buy	24	25,596.24
R212 On 04/08/2011	Bond Future	Sell	24	0.00
R212 On 04/08/2011	Bond Future	Sell	28	0.00
R212 On 04/08/2011	Bond Future	Buy	28	29,862.28
R212 On 04/08/2011	Bond Future	Buy	40	42,660.40
R212 On 04/08/2011	Bond Future	Sell	40	0.00
R212 On 04/08/2011	Bond Future	Buy	47	50,125.97
R212 On 04/08/2011	Bond Future	Sell	47	0.00
R212 On 04/08/2011	Bond Future	Sell	77	0.00
R212 On 04/08/2011	Bond Future	Buy	77	82,121.27
R212 On 04/08/2011	Bond Future	Sell	199	0.00
R212 On 04/08/2011	Bond Future	Buy	199	212,235.49
R212 On 04/08/2011	Bond Future	Sell	220	0.00
R212 On 04/08/2011	Bond Future	Buy	220	234,632.20
Grand Total for Daily Detailed Turnover:			841	775,352.77