

Derivatives Daily Detailed Turnover Report

Date of Printout: 13/06/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 Bond Future					
R202 On 04/08/2011	Bond Future		Buy	215	377,640.47
R202 On 04/08/2011	Bond Future		Sell	215	0.00
R202 On 04/08/2011	Bond Future		Buy	224	393,448.68
R202 On 04/08/2011	Bond Future		Sell	224	0.00
R202 On 03/11/2011	Bond Future		Buy	400	709,886.72
R202 On 03/11/2011	Bond Future		Sell	400	0.00
R202 On 04/08/2011	Bond Future		Sell	3,259	0.00
R202 On 04/08/2011	Bond Future		Buy	3,259	5,724,326.93
R202 On 04/08/2011	Bond Future		Buy	6,500	11,417,037.45
R202 On 04/08/2011	Bond Future		Sell	6,500	0.00
R211 Bond Future					
R211 On 03/11/2011	Bond Future		Buy	49	53,471.58
R211 On 03/11/2011	Bond Future		Sell	49	0.00
R211 On 03/11/2011	Bond Future		Sell	480	0.00
R211 On 03/11/2011	Bond Future		Buy	480	523,803.22
R212 Bond Future					
R212 On 04/08/2011	Bond Future		Buy	10	10,666.11
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Buy	10	10,666.11
R212 On 04/08/2011	Bond Future		Sell	10	0.00
R212 On 04/08/2011	Bond Future		Buy	11	11,732.73
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	11,732.73
R212 On 04/08/2011	Bond Future	Buy	20	21,332.23
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Sell	25	0.00
R212 On 04/08/2011	Bond Future	Buy	25	26,665.29
R212 On 04/08/2011	Bond Future	Sell	47	0.00
R212 On 04/08/2011	Bond Future	Buy	47	50,130.74
R212 On 04/08/2011	Bond Future	Sell	60	0.00
R212 On 04/08/2011	Bond Future	Buy	60	63,996.68
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 04/08/2011	Bond Future	Buy	71	75,729.41
R212 On 04/08/2011	Bond Future	Buy	76	81,062.47
R212 On 04/08/2011	Bond Future	Sell	76	0.00
R212 On 04/08/2011	Bond Future	Sell	90	0.00
R212 On 04/08/2011	Bond Future	Buy	90	95,995.03
R212 On 04/08/2011	Bond Future	Buy	129	137,592.87
R212 On 04/08/2011	Bond Future	Sell	129	0.00
R212 On 04/08/2011	Bond Future	Buy	130	138,659.48
R212 On 04/08/2011	Bond Future	Sell	130	0.00
R212 On 04/08/2011	Bond Future	Sell	138	0.00
R212 On 04/08/2011	Bond Future	Buy	138	147,192.37
R212 On 04/08/2011	Bond Future	Buy	156	166,391.38
R212 On 04/08/2011	Bond Future	Sell	156	0.00
R212 On 04/08/2011	Bond Future	Sell	240	0.00
R212 On 04/08/2011	Bond Future	Buy	240	255,986.74
R212 On 03/11/2011	Bond Future	Buy	240	259,792.34
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 04/08/2011	Bond Future	Buy	280	298,651.19
R212 On 04/08/2011	Bond Future	Sell	280	0.00
R212 On 04/08/2011	Bond Future	Sell	305	0.00
R212 On 04/08/2011	Bond Future	Buy	305	325,316.48
R212 On 04/08/2011	Bond Future	Sell	700	0.00
R212 On 04/08/2011	Bond Future	Buy	700	746,627.98
R212 On 04/08/2011	Bond Future	Sell	879	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/08/2011			Buy	879	937,551.42
R212 On 04/08/2011			Buy	1,726	1,840,971.28
R212 On 04/08/2011			Sell	1,726	0.00
RZ02 Bond Future					
RZ02 On 04/08/2011			Buy	215	377,640.47
RZ02 On 04/08/2011			Sell	215	0.00
RZ02 On 04/08/2011			Sell	224	0.00
RZ02 On 04/08/2011			Buy	224	393,448.68
RZ02 On 03/11/2011			Sell	400	0.00
RZ02 On 03/11/2011			Buy	400	709,886.72
RZ02 On 04/08/2011			Sell	3,259	0.00
RZ02 On 04/08/2011			Buy	3,259	5,724,326.93
RZ02 On 04/08/2011			Buy	6,500	11,417,037.45
RZ02 On 04/08/2011			Sell	6,500	0.00
RZ11 Bond Future					
RZ11 On 03/11/2011			Buy	49	53,471.58
RZ11 On 03/11/2011			Sell	49	0.00
RZ11 On 03/11/2011			Buy	480	523,803.22
RZ11 On 03/11/2011			Sell	480	0.00
RZ12 Bond Future					
RZ12 On 04/08/2011			Sell	10	0.00
RZ12 On 04/08/2011			Buy	10	10,666.11
RZ12 On 04/08/2011			Buy	10	10,666.11
RZ12 On 04/08/2011			Sell	10	0.00
RZ12 On 04/08/2011			Sell	11	0.00
RZ12 On 04/08/2011			Buy	11	11,732.73
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RZ12 On 04/08/2011			Buy	11	11,732.73
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RZ12 On 04/08/2011	Bond Future	Buy	700	746,627.98
RZ12 On 04/08/2011	Bond Future	Sell	700	0.00
RZ12 On 04/08/2011	Bond Future	Sell	879	0.00
RZ12 On 04/08/2011	Bond Future	Buy	879	937,551.42
RZ12 On 04/08/2011	Bond Future	Sell	1,726	0.00
RZ12 On 04/08/2011	Bond Future	Buy	1,726	1,840,971.28

Grand Total for Daily Detailed Turnover:

32,962

49,828,116.17