

# Derivatives Daily Detailed Turnover Report

Date of Printout: 01/07/2011

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>All Bond Index</b>					
ALBI On 04/08/2011	Index Future		Sell	21	0.00
ALBI On 04/08/2011	Index Future		Buy	21	0.00
<b>All Bond Term Splits 7-12 Year</b>					
AL7T On 04/08/2011	Index Future		Sell	16	0.00
AL7T On 04/08/2011	Index Future		Buy	16	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 21/09/2011	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future		Sell	1,000	0.00
<b>R157 Bond Future</b>					
R157 On 04/08/2011	Bond Future		Buy	2,000	2,518,893.80
R157 On 04/08/2011	Bond Future		Sell	2,000	0.00
<b>R186 Bond Future</b>					
R186 On 04/08/2011	Bond Future		Sell	70	0.00
R186 On 04/08/2011	Bond Future		Buy	70	82,139.81
R186 On 04/08/2011	Bond Future		Sell	70	0.00
R186 On 04/08/2011	Bond Future		Buy	70	82,139.81
<b>R201 Bond Future</b>					
R201 On 04/08/2011	Bond Future		Buy	225	237,930.86
R201 On 04/08/2011	Bond Future		Sell	225	0.00
<b>R202 Bond Future</b>					
R202 On 04/08/2011	Bond Future		Sell	2,410	0.00
R202 On 04/08/2011	Bond Future		Buy	2,410	4,206,466.30

R202 On 04/08/2011	Bond Future	Buy	7,250	12,634,408.25
R202 On 04/08/2011	Bond Future	Sell	7,250	0.00
R202 On 04/08/2011	Bond Future	Sell	7,250	0.00
R202 On 04/08/2011	Bond Future	Buy	7,250	12,634,408.25
<b>R212 Bond Future</b>				
R212 On 04/08/2011	Bond Future	Sell	70	0.00
R212 On 04/08/2011	Bond Future	Buy	70	74,630.99
R212 On 04/08/2011	Bond Future	Buy	70	74,630.99
R212 On 04/08/2011	Bond Future	Sell	70	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>21,452</b>	<b>32,545,649.07</b>