

# Derivatives Daily Detailed Turnover Report

Date of Printout: 02/08/2011

<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	Buy	5	0.00
ALBI On 04/08/2011			Index Future	Sell	5	0.00
ALBI On 03/11/2011			Index Future	Sell	32	0.00
ALBI On 03/11/2011			Index Future	Buy	32	0.00
ALBI On 04/08/2011			Index Future	Sell	32	0.00
ALBI On 04/08/2011			Index Future	Buy	32	0.00
ALBI On 04/08/2011			Index Future	Buy	32	0.00
ALBI On 04/08/2011			Index Future	Sell	32	0.00
ALBI On 03/11/2011			Index Future	Buy	234	0.00
ALBI On 03/11/2011			Index Future	Sell	234	0.00
ALBI On 04/08/2011			Index Future	Buy	234	0.00
ALBI On 04/08/2011			Index Future	Sell	234	0.00
ALBI On 04/08/2011			Index Future	Buy	234	0.00
ALBI On 04/08/2011			Index Future	Sell	234	0.00
ALBI On 03/11/2011			Index Future	Sell	302	0.00
ALBI On 03/11/2011			Index Future	Buy	302	0.00
ALBI On 04/08/2011			Index Future	Buy	302	0.00
ALBI On 04/08/2011			Index Future	Sell	302	0.00
ALBI On 04/08/2011			Index Future	Buy	302	0.00
ALBI On 04/08/2011			Index Future	Sell	302	0.00
ALBI On 04/08/2011			Index Future	Buy	568	0.00
ALBI On 04/08/2011			Index Future	Sell	568	0.00

ALBI On 03/11/2011	Index Future	Sell	568	0.00
ALBI On 03/11/2011	Index Future	Buy	568	0.00
<b>ANY DAY EXPIRY CAAF USD</b>				
CAAF On 03/08/2011	Can-Do Future	Buy	500	0.00
CAAF On 03/08/2011	Can-Do Future	Buy	500	0.00
CAAF On 03/08/2011	Can-Do Future	Sell	500	0.00
CAAF On 03/08/2011	Can-Do Future	Sell	500	0.00
<b>Jibar Tradeable Future</b>				
JBAF On 19/06/2013	Jibar Tradeable Future	Sell	250	0.00
JBAF On 19/06/2013	Jibar Tradeable Future	Buy	250	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Sell	1,000	0.00
<b>R157 Bond Future</b>				
R157 On 03/11/2011	Bond Future	Sell	405	0.00
R157 On 03/11/2011	Bond Future	Buy	405	495,350.07
R157 On 04/08/2011	Bond Future	Buy	405	515,826.75
R157 On 04/08/2011	Bond Future	Sell	405	0.00
<b>R186 Bond Future</b>				
R186 On 03/11/2011	Bond Future	Buy	645	787,276.94
R186 On 03/11/2011	Bond Future	Sell	645	0.00
R186 On 03/11/2011	Bond Future	Buy	700	847,411.18
R186 On 03/11/2011	Bond Future	Sell	700	0.00
R186 On 03/11/2011	Bond Future	Buy	5,792	7,033,696.49
R186 On 03/11/2011	Bond Future	Sell	5,792	0.00
R186 On 04/08/2011	Bond Future	Sell	5,792	0.00
R186 On 04/08/2011	Bond Future	Buy	5,792	6,938,568.10
<b>R197 Bond Future</b>				
R197 On 03/11/2011	Bond Future	Sell	80	0.00
R197 On 03/11/2011	Bond Future	Buy	80	191,592.62
<b>R204 Bond Future</b>				
R204 On 03/11/2011	Bond Future	Buy	9	9,217.07
R204 On 03/11/2011	Bond Future	Sell	9	0.00
<b>R206 Bond Future</b>				
R206 On 04/08/2011	Bond Future	Sell	9,866	0.00
R206 On 04/08/2011	Bond Future	Buy	9,866	10,112,563.18
R206 On 03/11/2011	Bond Future	Buy	12,577	13,064,232.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 03/11/2011 Bond Future			Sell	12,577	0.00
<b>R207 Bond Future</b>					
R207 On 03/11/2011 Bond Future	7.90	Call	Sell	2,000	0.00
R207 On 03/11/2011 Bond Future	7.90	Call	Buy	2,000	0.00
R207 On 03/11/2011 Bond Future	7.90	Call	Sell	2,000	0.00
R207 On 03/11/2011 Bond Future	7.90	Call	Buy	2,000	0.00
R207 On 03/11/2011 Bond Future	8.15	Put	Buy	2,000	0.00
R207 On 03/11/2011 Bond Future	8.15	Put	Sell	2,000	0.00
R207 On 03/11/2011 Bond Future	8.35	Put	Sell	2,000	0.00
R207 On 03/11/2011 Bond Future	8.35	Put	Buy	2,000	0.00
R207 On 03/11/2011 Bond Future	8.15	Put	Buy	2,000	0.00
R207 On 03/11/2011 Bond Future	8.15	Put	Sell	2,000	0.00
R207 On 03/11/2011 Bond Future	8.35	Put	Sell	2,000	0.00
R207 On 03/11/2011 Bond Future	8.35	Put	Buy	2,000	0.00
<b>R208 Bond Futures</b>					
R208 On 03/11/2011 Bond Future			Buy	49	44,621.56
R208 On 03/11/2011 Bond Future			Sell	49	0.00
<b>R210 Bond Future</b>					
R210 On 03/11/2011 Bond Future			Sell	100	0.00
R210 On 03/11/2011 Bond Future			Buy	100	132,383.09
R210 On 04/08/2011 Bond Future			Buy	100	132,170.20
R210 On 04/08/2011 Bond Future			Sell	100	0.00
<b>R212 Bond Future</b>					
R212 On 04/08/2011 Bond Future			Buy	10	10,700.30
R212 On 04/08/2011 Bond Future			Sell	10	0.00
R212 On 04/08/2011 Bond Future			Buy	10	10,700.30
R212 On 04/08/2011 Bond Future			Sell	10	0.00
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 03/11/2011 Bond Future			Buy	10	10,860.80
R212 On 03/11/2011 Bond Future			Buy	10	10,860.80
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 04/08/2011 Bond Future			Buy	11	11,770.33

R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Buy	11	11,770.33
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 03/11/2011	Bond Future	Buy	11	11,946.88
R212 On 03/11/2011	Bond Future	Sell	11	0.00
R212 On 03/11/2011	Bond Future	Buy	11	11,946.88
R212 On 03/11/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Buy	18	19,260.54
R212 On 04/08/2011	Bond Future	Sell	18	0.00
R212 On 03/11/2011	Bond Future	Buy	18	19,549.44
R212 On 03/11/2011	Bond Future	Sell	18	0.00
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Buy	20	21,400.60
R212 On 03/11/2011	Bond Future	Sell	20	0.00
R212 On 03/11/2011	Bond Future	Buy	20	21,721.60
R212 On 04/08/2011	Bond Future	Sell	25	0.00
R212 On 04/08/2011	Bond Future	Buy	25	26,750.75
R212 On 03/11/2011	Bond Future	Buy	25	27,152.00
R212 On 03/11/2011	Bond Future	Sell	25	0.00
R212 On 04/08/2011	Bond Future	Sell	27	0.00
R212 On 04/08/2011	Bond Future	Buy	27	28,890.81
R212 On 03/11/2011	Bond Future	Sell	27	0.00
R212 On 03/11/2011	Bond Future	Buy	27	29,324.16
R212 On 03/11/2011	Bond Future	Sell	27	0.00
R212 On 03/11/2011	Bond Future	Buy	27	29,425.41
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Buy	35	37,451.05
R212 On 03/11/2011	Bond Future	Sell	35	0.00
R212 On 03/11/2011	Bond Future	Buy	35	38,012.80
R212 On 03/11/2011	Bond Future	Sell	35	0.00
R212 On 03/11/2011	Bond Future	Buy	35	38,144.05
R212 On 04/08/2011	Bond Future	Buy	57	60,991.71
R212 On 04/08/2011	Bond Future	Sell	57	0.00
R212 On 03/11/2011	Bond Future	Sell	57	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R212 On 03/11/2011	Bond Future		Buy	57	61,906.56
R212 On 04/08/2011	Bond Future		Buy	71	75,972.13
R212 On 04/08/2011	Bond Future		Sell	71	0.00
R212 On 03/11/2011	Bond Future		Sell	71	0.00
R212 On 03/11/2011	Bond Future		Buy	71	77,111.68
R212 On 04/08/2011	Bond Future		Buy	76	81,322.28
R212 On 04/08/2011	Bond Future		Sell	76	0.00
R212 On 03/11/2011	Bond Future		Buy	76	82,542.08
R212 On 03/11/2011	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	96,302.70
R212 On 03/11/2011	Bond Future		Buy	90	97,747.20
R212 On 03/11/2011	Bond Future		Sell	90	0.00
R212 On 04/08/2011	Bond Future		Sell	129	0.00
R212 On 04/08/2011	Bond Future		Buy	129	138,033.87
R212 On 03/11/2011	Bond Future		Buy	129	140,104.32
R212 On 03/11/2011	Bond Future		Sell	129	0.00
R212 On 04/08/2011	Bond Future		Sell	130	0.00
R212 On 04/08/2011	Bond Future		Buy	130	139,103.90
R212 On 03/11/2011	Bond Future		Sell	130	0.00
R212 On 03/11/2011	Bond Future		Buy	130	141,190.40
R212 On 04/08/2011	Bond Future		Sell	135	0.00
R212 On 04/08/2011	Bond Future		Buy	135	144,454.05
R212 On 03/11/2011	Bond Future		Buy	135	146,620.80
R212 On 03/11/2011	Bond Future		Sell	135	0.00
R212 On 03/11/2011	Bond Future		Sell	135	0.00
R212 On 03/11/2011	Bond Future		Buy	135	147,127.05
R212 On 04/08/2011	Bond Future		Buy	138	147,664.14
R212 On 04/08/2011	Bond Future		Sell	138	0.00
R212 On 03/11/2011	Bond Future		Sell	138	0.00
R212 On 03/11/2011	Bond Future		Buy	138	149,879.04

R212 On 04/08/2011	Bond Future	Sell	147	0.00
R212 On 04/08/2011	Bond Future	Buy	147	157,294.41
R212 On 03/11/2011	Bond Future	Buy	147	159,653.76
R212 On 03/11/2011	Bond Future	Sell	147	0.00
R212 On 03/11/2011	Bond Future	Sell	147	0.00
R212 On 03/11/2011	Bond Future	Buy	147	160,205.01
R212 On 04/08/2011	Bond Future	Buy	156	166,924.68
R212 On 04/08/2011	Bond Future	Sell	156	0.00
R212 On 03/11/2011	Bond Future	Sell	156	0.00
R212 On 03/11/2011	Bond Future	Buy	156	169,428.48
R212 On 04/08/2011	Bond Future	Sell	240	0.00
R212 On 04/08/2011	Bond Future	Buy	240	256,807.20
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Buy	240	260,659.20
R212 On 04/08/2011	Bond Future	Sell	301	0.00
R212 On 04/08/2011	Bond Future	Buy	301	322,079.03
R212 On 03/11/2011	Bond Future	Buy	301	326,910.08
R212 On 03/11/2011	Bond Future	Sell	301	0.00
R212 On 03/11/2011	Bond Future	Buy	301	328,038.83
R212 On 03/11/2011	Bond Future	Sell	301	0.00
R212 On 04/08/2011	Bond Future	Buy	879	940,556.37
R212 On 04/08/2011	Bond Future	Sell	879	0.00
R212 On 03/11/2011	Bond Future	Sell	879	0.00
R212 On 03/11/2011	Bond Future	Buy	879	954,664.32

**Grand Total for Daily Detailed Turnover:**

**59,692**

**46,863,845.34**