

# Derivatives Daily Detailed Turnover Report

Date of Printout: 08/08/2011

<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 03/11/2011	Index Future		Sell	14	0.00
ALBI On 03/11/2011	Index Future		Buy	14	0.00
ALBI On 03/11/2011	Index Future		Buy	16	0.00
ALBI On 03/11/2011	Index Future		Sell	16	0.00
<b>R197 Bond Future</b>					
R197 On 03/11/2011	Bond Future		Buy	22	53,219.10
R197 On 03/11/2011	Bond Future		Sell	22	0.00
<b>R202 Bond Future</b>					
R202 On 03/11/2011	Bond Future		Buy	3	5,469.51
R202 On 03/11/2011	Bond Future		Sell	3	0.00
R202 On 03/11/2011	Bond Future		Buy	10	18,231.70
R202 On 03/11/2011	Bond Future		Sell	10	0.00
R202 On 03/11/2011	Bond Future		Buy	13	23,701.21
R202 On 03/11/2011	Bond Future		Sell	13	0.00
R202 On 03/11/2011	Bond Future		Buy	30	54,695.10
R202 On 03/11/2011	Bond Future		Sell	30	0.00
R202 On 03/11/2011	Bond Future		Sell	59	0.00
R202 On 03/11/2011	Bond Future		Buy	59	107,567.03
R202 On 03/11/2011	Bond Future		Sell	78	0.00
R202 On 03/11/2011	Bond Future		Buy	78	142,199.46
R202 On 03/11/2011	Bond Future		Sell	137	0.00
R202 On 03/11/2011	Bond Future		Buy	137	249,774.29
R202 On 03/11/2011	Bond Future		Sell	140	0.00

R202 On 03/11/2011	Bond Future	Buy	140	255,243.80
R202 On 03/11/2011	Bond Future	Sell	181	0.00
R202 On 03/11/2011	Bond Future	Buy	181	329,975.67
<b>R203 Bond Future</b>				
R203 On 03/11/2011	Bond Future	Buy	239	246,784.23
R203 On 03/11/2011	Bond Future	Sell	239	0.00
<b>R207 Bond Future</b>				
R207 On 03/11/2011	Bond Future	Buy	177	172,148.89
R207 On 03/11/2011	Bond Future	Sell	177	0.00
<b>R210 Bond Future</b>				
R210 On 03/11/2011	Bond Future	Buy	28	37,354.52
R210 On 03/11/2011	Bond Future	Sell	28	0.00
<b>R212 Bond Future</b>				
R212 On 03/11/2011	Bond Future	Buy	40	43,808.40
R212 On 03/11/2011	Bond Future	Sell	40	0.00
R212 On 03/11/2011	Bond Future	Buy	50	54,760.50
R212 On 03/11/2011	Bond Future	Sell	50	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>1,237</b>	<b>1,794,933.41</b>