



# Derivatives Daily Turnover Summary Report

Report for: 03/05/2011

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
ALBI On 04-Aug-2011		Index Future	8	2,236	0.00
CRD1 On 04-Aug-2011		Index Future	4	8	0.00
GOVI On 04-Aug-2011		GOVI	6	448	1,569,127.92
OTH1 On 04-Aug-2011		Index Future	2	6	0.00
R157 On 04-Aug-2011		Bond Future	2	810	1,006,218.00
R186 On 03-Nov-2011		Bond Future	6	4,800	5,668,252.39
R201 On 03-Nov-2011		Bond Future	4	628	673,823.59
R204 On 03-Nov-2011		Bond Future	2	200	200,937.84
R207 On 04-Aug-2011		Bond Future	9	11,410	9,979,822.66
R208 On 03-Nov-2011		Bond Future	4	400	357,674.73
R209 On 03-Nov-2011		Bond Future	2	400	297,562.76
R211 On 03-Nov-2011		Bond Future	3	1,127	1,204,296.41
TRT1 On 04-Aug-2011		Index Future	2	200	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>54</b>	<b>22,673</b>	<b>20,957,716.31</b>