



# Derivatives Daily Detailed Turnover Report

Date of Printout: 12/07/2010

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's)   |
|---|--------|-----|----------|------------------|------------------|
| <b>All Bond Index</b>                           |        |     |          |                  |                  |
| ALBI On 05/08/2010                              |        |     | Buy      | 1                | 0.00             |
| ALBI On 05/08/2010                              |        |     | Sell     | 1                | 0.00             |
| <b>R157 Bond Future</b>                         |        |     |          |                  |                  |
| R157 On 05/08/2010                              |        |     | Sell     | 11               | 0.00             |
| R157 On 05/08/2010                              |        |     | Buy      | 11               | 14,220.92        |
| <b>R186 Bond Future</b>                         |        |     |          |                  |                  |
| R186 On 05/08/2010                              |        |     | Sell     | 9                | 0.00             |
| R186 On 05/08/2010                              |        |     | Buy      | 9                | 10,427.98        |
| <b>R208 Bond Futures</b>                        |        |     |          |                  |                  |
| R208 On 05/08/2010                              |        |     | Sell     | 11               | 0.00             |
| R208 On 05/08/2010                              |        |     | Buy      | 11               | 9,833.70         |
| <b>R209 Bond Future</b>                         |        |     |          |                  |                  |
| R209 On 05/08/2010                              |        |     | Sell     | 4                | 0.00             |
| R209 On 05/08/2010                              |        |     | Buy      | 4                | 3,066.96         |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>36</b>        | <b>37,549.55</b> |