



# Derivatives Daily Turnover Summary Report

Report for: 27/01/2011

<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 05-May-2011		Index Future	3	397	0.00
GOVI On 05-May-2011		GOVI	2	90	307,953.00
JBAF On 19-Sep-2012		Jibar Tradeable Future	1	500	0.00
R157 On 03-Nov-2011		Bond Future	7	9,972	12,273,789.65
R186 On 03-Nov-2011		Bond Future	6	21,060	24,762,773.41
R203 On 03-Nov-2011		Bond Future	5	3,394	3,436,739.94
R204 On 03-Nov-2011		Bond Future	6	3,808	3,764,010.75
R207 On 03-Nov-2011		Bond Future	3	1,485	1,383,893.68
R208 On 03-Nov-2011		Bond Future	5	11,354	10,108,166.20
R209 On 03-Nov-2011		Bond Future	6	3,234	2,498,697.39
<b>Grand Total for Daily Turnover Summary:</b>			<b>44</b>	<b>55,294</b>	<b>58,536,024.02</b>