



# Derivatives Daily Detailed Turnover Report

Date of Printout: 05/05/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 06/05/2010			Sell	100	0.00
ALBI On 06/05/2010			Buy	100	0.00
ALBI On 05/08/2010			Sell	100	0.00
ALBI On 05/08/2010			Buy	100	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 21/12/2011			Sell	2,500	0.00
JBAF On 21/12/2011			Buy	2,500	0.00
JBAF On 21/12/2011			Buy	2,500	0.00
JBAF On 21/12/2011			Sell	2,500	0.00
JBAF On 21/12/2011			Buy	2,500	0.00
JBAF On 21/12/2011			Sell	2,500	0.00
<b>R157 Bond Future</b>					
R157 On 06/05/2010			Buy	355	446,240.08
R157 On 06/05/2010			Sell	355	0.00
R157 On 05/08/2010			Buy	355	453,558.93
R157 On 05/08/2010			Sell	355	0.00
R157 On 06/05/2010			Sell	390	0.00
R157 On 06/05/2010			Buy	390	490,044.17
R157 On 05/08/2010			Sell	410	0.00
R157 On 05/08/2010			Buy	410	523,541.05
<b>R186 Bond Future</b>					
R186 On 05/08/2010			Buy	8,665	9,967,874.60
R186 On 05/08/2010			Sell	8,665	0.00

**R203 Bond Future**

R203 On 06/05/2010	Bond Future		Buy	140	138,979.36
R203 On 06/05/2010	Bond Future		Sell	140	0.00
R203 On 05/08/2010	Bond Future		Buy	140	141,438.23
R203 On 05/08/2010	Bond Future		Sell	140	0.00

**R204 Bond Future**

R204 On 06/05/2010	Bond Future		Buy	200	197,536.86
R204 On 06/05/2010	Bond Future		Sell	200	0.00

**R207 Bond Future**

R207 On 05/08/2010	Bond Future		Buy	35	31,644.00	
R207 On 05/08/2010	Bond Future		Sell	35	0.00	
R207 On 05/08/2010	Bond Future		Buy	35	31,644.00	
R207 On 05/08/2010	Bond Future		Sell	35	0.00	
R207 On 05/08/2010	Bond Future	8.25	Call	Sell	100	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Buy	100	0.00
R207 On 05/08/2010	Bond Future	9.25	Put	Sell	100	0.00
R207 On 05/08/2010	Bond Future	9.25	Put	Buy	100	0.00
R207 On 06/05/2010	Bond Future		Sell	137	0.00	
R207 On 06/05/2010	Bond Future		Buy	137	126,503.65	
R207 On 05/08/2010	Bond Future		Sell	137	0.00	
R207 On 05/08/2010	Bond Future		Buy	137	123,750.84	
R207 On 05/08/2010	Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Sell	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Sell	150	0.00

**Grand Total for Daily Detailed Turnover:****19,499****12,672,755.77**