



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 25/06/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
<b>All Bond Index</b>						
ALBI On 05/08/2010			Index Future	Buy	3	0.00
ALBI On 05/08/2010			Index Future	Sell	3	0.00
ALBI On 05/08/2010			Index Future	Buy	3	0.00
ALBI On 05/08/2010			Index Future	Sell	3	0.00
ALBI On 05/08/2010			Index Future	Buy	5	0.00
ALBI On 05/08/2010			Index Future	Sell	5	0.00
<b>Jibar Tradeable Future</b>						
JBAF On 21/07/2010			Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/07/2010			Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/09/2011			Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/09/2011			Jibar Tradeable Future	Sell	2,500	0.00
<b>R186 Bond Future</b>						
R186 On 05/08/2010			Bond Future	Sell	1	0.00
R186 On 05/08/2010			Bond Future	Buy	1	1,130.63
R186 On 05/08/2010			Bond Future	Sell	4	0.00
R186 On 05/08/2010			Bond Future	Buy	4	4,522.52
R186 On 05/08/2010			Bond Future	Sell	21	0.00
R186 On 05/08/2010			Bond Future	Buy	21	23,743.23
R186 On 05/08/2010			Bond Future	Sell	24	0.00
R186 On 05/08/2010			Bond Future	Buy	24	27,135.12
R186 On 05/08/2010			Bond Future	Sell	143	0.00
R186 On 05/08/2010			Bond Future	Buy	143	161,680.12
R186 On 05/08/2010			Bond Future	Sell	153	0.00

R186 On 05/08/2010	Bond Future	Buy	153	172,986.42
R186 On 05/08/2010	Bond Future	Sell	165	0.00
R186 On 05/08/2010	Bond Future	Buy	165	186,553.98
R186 On 05/08/2010	Bond Future	Sell	183	0.00
R186 On 05/08/2010	Bond Future	Buy	183	206,905.33
R186 On 05/08/2010	Bond Future	Sell	228	0.00
R186 On 05/08/2010	Bond Future	Buy	228	257,783.69
R186 On 05/08/2010	Bond Future	Sell	888	0.00
R186 On 05/08/2010	Bond Future	Buy	888	1,003,999.62
R186 On 05/08/2010	Bond Future	Sell	1,810	0.00
R186 On 05/08/2010	Bond Future	Buy	1,810	2,046,440.66
<b>Grand Total for Daily Detailed Turnover:</b>			<b>8,631</b>	<b>4,092,881.32</b>