



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 25/11/2010

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's)   |
|---|--------|-----|----------|------------------|------------------|
| <b>All Bond Index</b>                           |        |     |          |                  |                  |
| ALBI On 03/02/2011                              |        |     | Sell     | 225              | 0.00             |
| ALBI On 03/02/2011                              |        |     | Buy      | 225              | 0.00             |
| <b>Jibar Tradeable Future</b>                   |        |     |          |                  |                  |
| JBAF On 20/06/2012                              |        |     | Sell     | 100              | 0.00             |
| JBAF On 20/06/2012                              |        |     | Buy      | 100              | 0.00             |
| JBAF On 16/02/2011                              |        |     | Sell     | 2,500            | 0.00             |
| JBAF On 16/02/2011                              |        |     | Buy      | 2,500            | 0.00             |
| JBAF On 19/01/2011                              |        |     | Sell     | 5,000            | 0.00             |
| JBAF On 19/01/2011                              |        |     | Buy      | 5,000            | 0.00             |
| JBAF On 15/12/2010                              |        |     | Buy      | 7,600            | 0.00             |
| JBAF On 15/12/2010                              |        |     | Sell     | 7,600            | 0.00             |
| JBAF On 21/09/2011                              |        |     | Buy      | 7,800            | 0.00             |
| JBAF On 21/09/2011                              |        |     | Sell     | 7,800            | 0.00             |
| JBAF On 19/09/2012                              |        |     | Sell     | 40,100           | 0.00             |
| JBAF On 19/09/2012                              |        |     | Buy      | 40,100           | 0.00             |
| <b>R157 Bond Future</b>                         |        |     |          |                  |                  |
| R157 On 03/02/2011                              |        |     | Sell     | 10               | 0.00             |
| R157 On 03/02/2011                              |        |     | Buy      | 10               | 12,948.41        |
| R157 On 03/02/2011                              |        |     | Sell     | 10               | 0.00             |
| R157 On 03/02/2011                              |        |     | Buy      | 10               | 12,946.20        |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>63,345</b>    | <b>25,894.61</b> |