

# Derivatives Daily Detailed Turnover Report

Date of Printout: 29/04/2011

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>All Bond Index</b>					
ALBI On 04/08/2011	Index Future		Sell	2	0.00
ALBI On 04/08/2011	Index Future		Buy	2	0.00
ALBI On 04/08/2011	Index Future		Buy	2	0.00
ALBI On 04/08/2011	Index Future		Sell	2	0.00
ALBI On 05/05/2011	Index Future		Sell	15	0.00
ALBI On 05/05/2011	Index Future		Buy	15	0.00
ALBI On 04/08/2011	Index Future		Buy	15	0.00
ALBI On 04/08/2011	Index Future		Sell	15	0.00
ALBI On 05/05/2011	Index Future		Buy	39	0.00
ALBI On 05/05/2011	Index Future		Sell	39	0.00
ALBI On 04/08/2011	Index Future		Sell	39	0.00
ALBI On 04/08/2011	Index Future		Buy	39	0.00
ALBI On 04/08/2011	Index Future		Sell	40	0.00
ALBI On 04/08/2011	Index Future		Buy	40	0.00
ALBI On 03/11/2011	Index Future		Buy	40	0.00
ALBI On 03/11/2011	Index Future		Sell	40	0.00
ALBI On 04/08/2011	Index Future		Buy	40	0.00
ALBI On 04/08/2011	Index Future		Sell	40	0.00
ALBI On 03/11/2011	Index Future		Sell	40	0.00
ALBI On 03/11/2011	Index Future		Buy	40	0.00
<b>R210 Bond Future</b>					
R210 On 05/05/2011	Bond Future		Sell	5	0.00
R210 On 05/05/2011	Bond Future		Buy	5	6,287.07

R210 On 05/05/2011	Bond Future	Buy	28	35,207.59
R210 On 05/05/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Buy	28	35,721.76
<b>R212 Bond Future</b>				
R212 On 04/08/2011	Bond Future	Sell	60	0.00
R212 On 04/08/2011	Bond Future	Buy	60	62,499.31
R212 On 04/08/2011	Bond Future	Buy	60	62,500.92
R212 On 04/08/2011	Bond Future	Sell	60	0.00
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Buy	120	124,908.78
R212 On 05/05/2011	Bond Future	Buy	120	124,909.92
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Sell	250	0.00
R212 On 05/05/2011	Bond Future	Buy	250	260,226.63
R212 On 04/08/2011	Bond Future	Buy	250	260,413.80
R212 On 04/08/2011	Bond Future	Sell	250	0.00
R212 On 05/05/2011	Bond Future	Sell	250	0.00
R212 On 05/05/2011	Bond Future	Buy	250	260,229.00
R212 On 04/08/2011	Bond Future	Buy	250	260,420.50
R212 On 04/08/2011	Bond Future	Sell	250	0.00

**Grand Total for Daily Detailed Turnover:**

**1,693**

**1,493,325.28**