

# Derivatives Daily Detailed Turnover Report

Date of Printout: 04/05/2011

<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 05/05/2011	Index Future		Buy	100	0.00
ALBI On 05/05/2011	Index Future		Sell	100	0.00
ALBI On 04/08/2011	Index Future		Sell	100	0.00
ALBI On 04/08/2011	Index Future		Buy	100	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 21/09/2011	Jibar Tradeable Future		Buy	501	0.00
JBAF On 21/09/2011	Jibar Tradeable Future		Sell	501	0.00
<b>R186 Bond Future</b>					
R186 On 05/05/2011	Bond Future		Sell	11,740	0.00
R186 On 05/05/2011	Bond Future		Buy	11,740	14,074,568.27
<b>R201 Bond Future</b>					
R201 On 03/11/2011	Bond Future		Sell	3	0.00
R201 On 03/11/2011	Bond Future		Buy	3	3,208.57
R201 On 05/05/2011	Bond Future		Sell	30	0.00
R201 On 05/05/2011	Bond Future		Buy	30	32,432.80
R201 On 04/08/2011	Bond Future		Buy	30	31,561.28
R201 On 04/08/2011	Bond Future		Sell	30	0.00
R201 On 05/05/2011	Bond Future		Sell	140	0.00
R201 On 05/05/2011	Bond Future		Buy	140	151,353.05
R201 On 04/08/2011	Bond Future		Buy	140	147,285.99
R201 On 04/08/2011	Bond Future		Sell	140	0.00
<b>R203 Bond Future</b>					
R203 On 05/05/2011	Bond Future		Buy	516	524,123.90

R203 On 05/05/2011	Bond Future	Sell	516	0.00
R203 On 04/08/2011	Bond Future	Sell	516	0.00
R203 On 04/08/2011	Bond Future	Buy	516	532,006.84
<b>R204 Bond Future</b>				
R204 On 03/11/2011	Bond Future	Sell	1	0.00
R204 On 03/11/2011	Bond Future	Buy	1	1,000.95
<b>R207 Bond Future</b>				
R207 On 05/05/2011	Bond Future	Buy	485	462,723.85
R207 On 05/05/2011	Bond Future	Sell	485	0.00
R207 On 04/08/2011	Bond Future	Sell	485	0.00
R207 On 04/08/2011	Bond Future	Buy	485	452,023.64
R207 On 05/05/2011	Bond Future	Sell	1,350	0.00
R207 On 05/05/2011	Bond Future	Buy	1,350	1,279,941.75
R207 On 05/05/2011	Bond Future	Buy	1,350	1,286,112.06
R207 On 05/05/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Buy	1,350	1,256,073.21
<b>R209 Bond Future</b>				
R209 On 05/05/2011	Bond Future	Buy	20,900	15,709,069.09
R209 On 05/05/2011	Bond Future	Sell	20,900	0.00
<b>R212 Bond Future</b>				
R212 On 05/05/2011	Bond Future	Buy	240	243,200.47
R212 On 05/05/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Buy	240	254,022.70
<b>Grand Total for Daily Detailed Turnover:</b>			<b>40,217</b>	<b>36,440,708.41</b>