

Derivatives Daily Detailed Turnover Report

Date of Printout: 20/06/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 Bond Future					
R186 On 04/08/2011	Bond Future		Buy	9	10,588.81
R186 On 04/08/2011	Bond Future		Sell	9	0.00
R186 On 04/08/2011	Bond Future		Sell	18	0.00
R186 On 04/08/2011	Bond Future		Buy	18	21,177.62
R186 On 04/08/2011	Bond Future		Sell	27	0.00
R186 On 04/08/2011	Bond Future		Buy	27	31,766.42
R186 On 04/08/2011	Bond Future		Sell	27	0.00
R186 On 04/08/2011	Bond Future		Buy	27	31,766.42
R186 On 04/08/2011	Bond Future		Buy	99	116,476.89
R186 On 04/08/2011	Bond Future		Sell	99	0.00
R197 Bond Future					
R197 On 04/08/2011	Bond Future		Buy	30	70,371.90
R197 On 04/08/2011	Bond Future		Sell	30	0.00
R202 Bond Future					
R202 On 04/08/2011	Bond Future		Sell	60	0.00
R202 On 04/08/2011	Bond Future		Buy	60	105,140.40
R202 On 04/08/2011	Bond Future		Sell	95	0.00
R202 On 04/08/2011	Bond Future		Buy	95	166,472.30
R202 On 04/08/2011	Bond Future		Buy	215	376,651.84
R202 On 04/08/2011	Bond Future		Sell	215	0.00
R202 On 04/08/2011	Bond Future		Buy	224	392,418.66
R202 On 04/08/2011	Bond Future		Sell	224	0.00
R202 On 03/11/2011	Bond Future		Sell	400	0.00

R202 On 03/11/2011	Bond Future	Buy	400	709,886.72
R202 On 04/08/2011	Bond Future	Buy	3,110	5,449,777.40
R202 On 04/08/2011	Bond Future	Sell	3,110	0.00
R202 On 04/08/2011	Bond Future	Sell	3,259	0.00
R202 On 04/08/2011	Bond Future	Buy	3,259	5,709,341.07
R202 On 04/08/2011	Bond Future	Buy	6,500	11,387,148.50
R202 On 04/08/2011	Bond Future	Sell	6,500	0.00
R211 Bond Future				
R211 On 03/11/2011	Bond Future	Sell	49	0.00
R211 On 03/11/2011	Bond Future	Buy	49	53,584.31
R211 On 03/11/2011	Bond Future	Sell	480	0.00
R211 On 03/11/2011	Bond Future	Buy	480	524,907.55
R212 Bond Future				
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,670.01
R212 On 04/08/2011	Bond Future	Buy	10	10,670.01
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,673.40
R212 On 04/08/2011	Bond Future	Buy	11	11,737.01
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Buy	11	11,737.01
R212 On 04/08/2011	Bond Future	Sell	18	0.00
R212 On 04/08/2011	Bond Future	Buy	18	19,212.12
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Buy	20	21,340.02
R212 On 04/08/2011	Bond Future	Sell	25	0.00
R212 On 04/08/2011	Bond Future	Buy	25	26,675.03
R212 On 04/08/2011	Bond Future	Buy	47	50,149.05
R212 On 04/08/2011	Bond Future	Sell	47	0.00
R212 On 04/08/2011	Bond Future	Buy	55	58,703.70
R212 On 04/08/2011	Bond Future	Sell	55	0.00
R212 On 04/08/2011	Bond Future	Sell	60	0.00
R212 On 04/08/2011	Bond Future	Buy	60	64,020.06

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/08/2011			Sell	71	0.00
R212 On 04/08/2011			Buy	71	75,757.07
R212 On 04/08/2011			Buy	76	81,092.08
R212 On 04/08/2011			Sell	76	0.00
R212 On 04/08/2011			Sell	90	0.00
R212 On 04/08/2011			Buy	90	96,030.09
R212 On 04/08/2011			Buy	129	137,643.13
R212 On 04/08/2011			Sell	129	0.00
R212 On 04/08/2011			Sell	130	0.00
R212 On 04/08/2011			Buy	130	138,710.13
R212 On 04/08/2011			Sell	138	0.00
R212 On 04/08/2011			Buy	138	147,246.14
R212 On 04/08/2011			Sell	156	0.00
R212 On 04/08/2011			Buy	156	166,452.16
R212 On 03/11/2011			Sell	240	0.00
R212 On 03/11/2011			Buy	240	259,884.77
R212 On 04/08/2011			Sell	240	0.00
R212 On 04/08/2011			Buy	240	256,080.24
R212 On 04/08/2011			Sell	280	0.00
R212 On 04/08/2011			Buy	280	298,760.28
R212 On 04/08/2011			Buy	305	325,435.31
R212 On 04/08/2011			Sell	305	0.00
R212 On 04/08/2011			Buy	700	746,900.70
R212 On 04/08/2011			Sell	700	0.00
R212 On 04/08/2011			Sell	879	0.00
R212 On 04/08/2011			Buy	879	937,893.88
R212 On 04/08/2011			Buy	1,726	1,841,643.73
R212 On 04/08/2011			Sell	1,726	0.00
RZ02 Bond Future					
RZ02 On 04/08/2011			Buy	215	376,651.75
RZ02 On 04/08/2011			Sell	215	0.00

RZ02 On 04/08/2011	Bond Future	Sell	224	0.00
RZ02 On 04/08/2011	Bond Future	Buy	224	392,418.57
RZ02 On 03/11/2011	Bond Future	Buy	400	709,886.72
RZ02 On 03/11/2011	Bond Future	Sell	400	0.00
RZ02 On 04/08/2011	Bond Future	Sell	3,259	0.00
RZ02 On 04/08/2011	Bond Future	Buy	3,259	5,709,339.77
RZ02 On 04/08/2011	Bond Future	Buy	6,500	11,387,145.90
RZ02 On 04/08/2011	Bond Future	Sell	6,500	0.00
RZ11 Bond Future				
RZ11 On 03/11/2011	Bond Future	Sell	49	0.00
RZ11 On 03/11/2011	Bond Future	Buy	49	53,584.31
RZ11 On 03/11/2011	Bond Future	Sell	480	0.00
RZ11 On 03/11/2011	Bond Future	Buy	480	524,907.55
RZ12 Bond Future				
RZ12 On 04/08/2011	Bond Future	Buy	10	10,670.01
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Buy	10	10,670.01
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Buy	10	10,670.01
RZ12 On 04/08/2011	Bond Future	Buy	11	11,737.01
RZ12 On 04/08/2011	Bond Future	Sell	11	0.00
RZ12 On 04/08/2011	Bond Future	Sell	11	0.00
RZ12 On 04/08/2011	Bond Future	Buy	11	11,737.01
RZ12 On 04/08/2011	Bond Future	Buy	20	21,340.01
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RZ12 On 04/08/2011	Bond Future	Sell	25	0.00
RZ12 On 04/08/2011	Bond Future	Buy	25	26,675.02
RZ12 On 04/08/2011	Bond Future	Sell	47	0.00
RZ12 On 04/08/2011	Bond Future	Buy	47	50,149.03
RZ12 On 04/08/2011	Bond Future	Sell	60	0.00
RZ12 On 04/08/2011	Bond Future	Buy	60	64,020.04
RZ12 On 04/08/2011	Bond Future	Buy	71	75,757.05
RZ12 On 04/08/2011	Bond Future	Sell	71	0.00
RZ12 On 04/08/2011	Bond Future	Buy	76	81,092.05

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RZ12 On 04/08/2011			Sell	90	0.00
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RZ12 On 04/08/2011			Sell	129	0.00
RZ12 On 04/08/2011			Buy	129	137,643.09
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RZ12 On 04/08/2011			Buy	879	937,893.62
RZ12 On 04/08/2011			Sell	879	0.00
RZ12 On 04/08/2011			Buy	1,726	1,841,643.21
RZ12 On 04/08/2011			Sell	1,726	0.00
Grand Total for Daily Detailed Turnover:				36,530	55,843,724.83