

# Derivatives Daily Detailed Turnover Report

Date of Printout: 07/07/2011

<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>R157 Bond Future</b>					
R157 On 04/08/2011			Buy	4,770	6,027,906.24
R157 On 04/08/2011			Sell	4,770	0.00
<b>R186 Bond Future</b>					
R186 On 03/11/2011			Sell	60	0.00
R186 On 03/11/2011			Buy	60	72,183.17
R186 On 04/08/2011			Buy	350	414,408.68
R186 On 04/08/2011			Sell	350	0.00
R186 On 03/11/2011	8.35	Call	Buy	425	0.00
R186 On 03/11/2011	8.35	Call	Sell	425	0.00
R186 On 03/11/2011	8.55	Put	Buy	425	0.00
R186 On 03/11/2011	8.55	Put	Sell	425	0.00
R186 On 03/11/2011	8.10	Call	Sell	1,275	0.00
R186 On 03/11/2011	8.10	Call	Buy	1,275	0.00
R186 On 03/11/2011	9.10	Put	Sell	1,275	0.00
R186 On 03/11/2011	9.10	Put	Buy	1,275	0.00
<b>R202 Bond Future</b>					
R202 On 04/08/2011			Buy	200	349,072.00
R202 On 04/08/2011			Sell	200	0.00
<b>R204 Bond Future</b>					
R204 On 04/08/2011			Buy	150	149,746.28
R204 On 04/08/2011			Sell	150	0.00
<b>R207 Bond Future</b>					
R207 On 04/08/2011			Buy	390	367,147.95

R207 On 04/08/2011	Bond Future			Sell	390	0.00
<b>R208 Bond Futures</b>						
R208 On 03/11/2011	Bond Future			Buy	40	36,012.68
R208 On 03/11/2011	Bond Future			Sell	40	0.00
R208 On 04/08/2011	Bond Future			Buy	150	138,015.95
R208 On 04/08/2011	Bond Future			Sell	150	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Sell	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Sell	665	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00

**Grand Total for Daily Detailed Turnover:**

**14,830**

**7,554,492.94**