



# Derivatives Daily Detailed Turnover Report

Date of Printout: 02/02/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 03/02/2011			Sell	100	0.00
ALBI On 03/02/2011			Buy	100	0.00
ALBI On 05/05/2011			Sell	100	0.00
ALBI On 05/05/2011			Buy	100	0.00
<b>All Bond Term Splits 7-12 Year</b>					
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 05/05/2011			Buy	1	0.00
AL7T On 05/05/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 05/05/2011			Sell	1	0.00
AL7T On 05/05/2011			Buy	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 05/05/2011			Sell	1	0.00
AL7T On 05/05/2011			Buy	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 05/05/2011			Sell	1	0.00
AL7T On 05/05/2011			Buy	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00

AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	10	0.00
AL7T On 03/02/2011	Index Future	Sell	10	0.00
AL7T On 05/05/2011	Index Future	Sell	10	0.00
AL7T On 05/05/2011	Index Future	Buy	10	0.00
AL7T On 03/02/2011	Index Future	Buy	14	0.00
AL7T On 03/02/2011	Index Future	Sell	14	0.00
AL7T On 05/05/2011	Index Future	Sell	14	0.00
AL7T On 05/05/2011	Index Future	Buy	14	0.00

**Jibar Tradeable Future**

JBAF On 20/07/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1,000	0.00

**R157 Bond Future**

R157 On 03/02/2011	Bond Future	Buy	43	54,665.18
R157 On 03/02/2011	Bond Future	Sell	43	0.00
R157 On 05/05/2011	Bond Future	Sell	43	0.00
R157 On 05/05/2011	Bond Future	Buy	43	52,541.71

**R186 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/11/2011			Sell	1,000	0.00
R186 On 03/11/2011			Buy	1,000	1,166,686.10
R186 On 03/11/2011			Sell	1,500	0.00
R186 On 03/11/2011			Buy	1,500	1,750,566.30
<b>R201 Bond Future</b>					
R201 On 03/02/2011			Sell	30	0.00
R201 On 03/02/2011			Buy	30	31,454.26
R201 On 05/05/2011			Sell	30	0.00
R201 On 05/05/2011			Buy	30	31,892.91
R201 On 05/05/2011			Buy	30	31,892.91
R201 On 05/05/2011			Sell	30	0.00
R201 On 03/02/2011			Sell	51	0.00
R201 On 03/02/2011			Buy	51	53,489.43
R201 On 05/05/2011			Sell	51	0.00
R201 On 05/05/2011			Buy	51	54,242.11
R201 On 03/02/2011			Sell	140	0.00
R201 On 03/02/2011			Buy	140	146,786.54
R201 On 05/05/2011			Buy	140	148,833.59
R201 On 05/05/2011			Sell	140	0.00
R201 On 03/02/2011			Buy	314	329,327.09
R201 On 03/02/2011			Sell	314	0.00
R201 On 05/05/2011			Buy	314	333,961.20
R201 On 05/05/2011			Sell	314	0.00
<b>R202 Bond Future</b>					
R202 On 03/02/2011			Buy	25	41,140.75
R202 On 03/02/2011			Sell	25	0.00
R202 On 05/05/2011			Sell	25	0.00
R202 On 05/05/2011			Buy	25	41,745.75
R202 On 03/02/2011			Buy	26	42,786.38
R202 On 03/02/2011			Sell	26	0.00
R202 On 05/05/2011			Sell	26	0.00

R202 On 05/05/2011	Bond Future	Buy	26	43,415.58
R202 On 03/02/2011	Bond Future	Buy	89	146,944.34
R202 On 03/02/2011	Bond Future	Sell	89	0.00
R202 On 05/05/2011	Bond Future	Sell	89	0.00
R202 On 05/05/2011	Bond Future	Buy	89	149,049.19
R202 On 03/02/2011	Bond Future	Buy	190	313,701.40
R202 On 03/02/2011	Bond Future	Sell	190	0.00
R202 On 05/05/2011	Bond Future	Sell	190	0.00
R202 On 05/05/2011	Bond Future	Buy	190	318,194.90
R202 On 03/02/2011	Bond Future	Buy	250	411,410.50
R202 On 03/02/2011	Bond Future	Sell	250	0.00
R202 On 05/05/2011	Bond Future	Sell	3,259	0.00
R202 On 05/05/2011	Bond Future	Buy	3,259	5,457,879.89
R202 On 03/02/2011	Bond Future	Buy	3,538	5,925,123.98
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Buy	3,538	89,968.16
<b>R211 Bond Future</b>				
R211 On 03/02/2011	Bond Future	Sell	539	0.00
R211 On 03/02/2011	Bond Future	Buy	539	561,201.41
R211 On 05/05/2011	Bond Future	Sell	539	0.00
R211 On 05/05/2011	Bond Future	Buy	539	568,892.94
<b>R212 Bond Future</b>				
R212 On 05/05/2011	Bond Future	Sell	71	0.00
R212 On 05/05/2011	Bond Future	Buy	71	73,625.84
R212 On 03/02/2011	Bond Future	Buy	71	72,587.56
R212 On 03/02/2011	Bond Future	Sell	71	0.00
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Buy	120	124,438.03
R212 On 03/02/2011	Bond Future	Buy	120	122,683.20
R212 On 03/02/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Sell	125	0.00
R212 On 05/05/2011	Bond Future	Buy	125	129,622.95
R212 On 03/02/2011	Bond Future	Buy	125	127,795.00
R212 On 03/02/2011	Bond Future	Sell	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 05/05/2011			Sell	132	0.00
R212 On 05/05/2011			Buy	132	136,881.84
R212 On 03/02/2011			Buy	132	134,951.52
R212 On 03/02/2011			Sell	132	0.00
R212 On 05/05/2011			Sell	200	0.00
R212 On 05/05/2011			Buy	200	207,396.72
R212 On 03/02/2011			Buy	200	204,472.00
R212 On 03/02/2011			Sell	200	0.00
R212 On 03/02/2011			Buy	450	460,062.00
R212 On 03/02/2011			Sell	450	0.00
R212 On 05/05/2011			Sell	450	0.00
R212 On 05/05/2011			Buy	450	466,642.62
R212 On 05/05/2011			Sell	1,180	0.00
R212 On 05/05/2011			Buy	1,180	1,223,640.65
R212 On 03/02/2011			Buy	1,180	1,206,384.80
R212 On 03/02/2011			Sell	1,180	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>23,329</b>	<b>22,988,979.23</b>