



# Derivatives Daily Detailed Turnover Report

Date of Printout: 01/08/2011

<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	1	0.00
ALBI On 04/08/2011	Index Future		Buy	1	0.00
ALBI On 04/08/2011	Index Future		Buy	1	0.00
ALBI On 04/08/2011	Index Future		Sell	1	0.00
ALBI On 04/08/2011	Index Future		Sell	1	0.00
ALBI On 04/08/2011	Index Future		Buy	1	0.00
ALBI On 04/08/2011	Index Future		Sell	1	0.00
ALBI On 04/08/2011	Index Future		Buy	1	0.00
ALBI On 04/08/2011	Index Future		Sell	1	0.00
ALBI On 04/08/2011	Index Future		Buy	1	0.00
ALBI On 04/08/2011	Index Future		Sell	1	0.00
ALBI On 04/08/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Sell	1	0.00
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Sell	1	0.00
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Sell	1	0.00
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Sell	1	0.00
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Sell	1	0.00

ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
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	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 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
ALBI On 04/08/2011			Buy	5	0.00
ALBI On 04/08/2011			Sell	5	0.00
ALBI On 03/11/2011			Sell	5	0.00
ALBI On 03/11/2011			Buy	5	0.00
ALBI On 04/08/2011			Sell	5	0.00
ALBI On 04/08/2011			Buy	5	0.00
ALBI On 04/08/2011			Buy	6	0.00
ALBI On 04/08/2011			Sell	6	0.00
ALBI On 04/08/2011			Buy	6	0.00
ALBI On 04/08/2011			Sell	6	0.00
ALBI On 03/11/2011			Sell	6	0.00
ALBI On 03/11/2011			Buy	6	0.00
ALBI On 03/11/2011			Sell	6	0.00
ALBI On 03/11/2011			Buy	6	0.00
ALBI On 04/08/2011			Sell	7	0.00
ALBI On 04/08/2011			Buy	7	0.00
ALBI On 03/11/2011			Sell	7	0.00
ALBI On 03/11/2011			Buy	7	0.00
ALBI On 04/08/2011			Sell	12	0.00
ALBI On 04/08/2011			Buy	12	0.00
ALBI On 03/11/2011			Buy	12	0.00
ALBI On 03/11/2011			Sell	12	0.00
ALBI On 04/08/2011			Buy	13	0.00
ALBI On 04/08/2011			Sell	13	0.00
ALBI On 03/11/2011			Buy	13	0.00
ALBI On 03/11/2011			Sell	13	0.00
ALBI On 04/08/2011			Buy	18	0.00
ALBI On 04/08/2011			Sell	18	0.00
ALBI On 03/11/2011			Sell	18	0.00
ALBI On 03/11/2011			Buy	18	0.00
ALBI On 04/08/2011			Buy	20	0.00

ALBI On 04/08/2011	Index Future	Sell	20	0.00
ALBI On 03/11/2011	Index Future	Buy	20	0.00
ALBI On 03/11/2011	Index Future	Sell	20	0.00
ALBI On 03/11/2011	Index Future	Sell	41	0.00
ALBI On 03/11/2011	Index Future	Buy	41	0.00
ALBI On 04/08/2011	Index Future	Sell	49	0.00
ALBI On 04/08/2011	Index Future	Buy	49	0.00
ALBI On 03/11/2011	Index Future	Buy	49	0.00
ALBI On 03/11/2011	Index Future	Sell	49	0.00
ALBI On 04/08/2011	Index Future	Sell	62	0.00
ALBI On 04/08/2011	Index Future	Buy	62	0.00
ALBI On 03/11/2011	Index Future	Sell	62	0.00
ALBI On 03/11/2011	Index Future	Buy	62	0.00
ALBI On 04/08/2011	Index Future	Sell	141	0.00
ALBI On 03/11/2011	Index Future	Buy	141	0.00
ALBI On 03/11/2011	Index Future	Sell	141	0.00
ALBI On 04/08/2011	Index Future	Buy	141	0.00

**All Bond Term Splits 7-12 Year**

AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 03/11/2011	Index Future	Sell	1	0.00
AL7T On 03/11/2011	Index Future	Buy	1	0.00
AL7T On 03/11/2011	Index Future	Sell	1	0.00
AL7T On 03/11/2011	Index Future	Buy	1	0.00
AL7T On 03/11/2011	Index Future	Sell	1	0.00
AL7T On 03/11/2011	Index Future	Buy	1	0.00
AL7T On 03/11/2011	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 03/11/2011			Buy	1	0.00
AL7T On 03/11/2011			Buy	1	0.00
AL7T On 03/11/2011			Sell	1	0.00
AL7T On 04/08/2011			Buy	4	0.00
AL7T On 04/08/2011			Sell	4	0.00
AL7T On 03/11/2011			Sell	4	0.00
AL7T On 03/11/2011			Buy	4	0.00
AL7T On 04/08/2011			Sell	10	0.00
AL7T On 04/08/2011			Buy	10	0.00
AL7T On 03/11/2011			Sell	10	0.00
AL7T On 03/11/2011			Buy	10	0.00
AL7T On 04/08/2011			Sell	12	0.00
AL7T On 04/08/2011			Buy	12	0.00
AL7T On 03/11/2011			Buy	12	0.00
AL7T On 03/11/2011			Sell	12	0.00
<b>ANY DAY EXPIRY CAAF USD</b>					
CAAF On 03/08/2011	6.80	Call	Sell	1,000	0.00
CAAF On 03/08/2011	6.80	Call	Buy	1,000	0.00
<b>ANY DAY EXPIRY CAAG USD</b>					
CAAG On 24/10/2011	7.00	Call	Buy	7,143	0.00
CAAG On 24/10/2011	7.00	Call	Sell	7,143	0.00
<b>R186 Bond Future</b>					
R186 On 03/11/2011			Sell	1,730	0.00
R186 On 03/11/2011			Buy	1,730	2,090,066.46
<b>R197 Bond Future</b>					
R197 On 04/08/2011			Buy	30	70,813.20
R197 On 04/08/2011			Sell	30	0.00
R197 On 03/11/2011			Buy	30	71,875.20
R197 On 03/11/2011			Sell	30	0.00
R197 On 03/11/2011			Sell	95	0.00
R197 On 03/11/2011			Buy	95	227,498.94
<b>R202 Bond Future</b>					

R202 On 04/08/2011	Bond Future	Buy	94	164,859.08
R202 On 04/08/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Buy	94	167,331.28
R202 On 03/11/2011	Bond Future	Buy	94	167,331.28
R202 On 03/11/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Buy	94	167,331.28
R202 On 04/08/2011	Bond Future	Buy	103	180,643.46
R202 On 04/08/2011	Bond Future	Sell	103	0.00
R202 On 03/11/2011	Bond Future	Sell	103	0.00
R202 On 03/11/2011	Bond Future	Buy	103	183,352.36
R202 On 04/08/2011	Bond Future	Sell	128	0.00
R202 On 04/08/2011	Bond Future	Buy	128	224,488.96
R202 On 03/11/2011	Bond Future	Buy	128	227,855.36
R202 On 03/11/2011	Bond Future	Sell	128	0.00
R202 On 04/08/2011	Bond Future	Buy	137	240,273.34
R202 On 04/08/2011	Bond Future	Sell	137	0.00
R202 On 04/08/2011	Bond Future	Sell	144	0.00
R202 On 04/08/2011	Bond Future	Buy	144	252,550.08
R202 On 03/11/2011	Bond Future	Sell	144	0.00
R202 On 03/11/2011	Bond Future	Buy	144	256,337.28
R202 On 04/08/2011	Bond Future	Buy	149	261,319.18
R202 On 04/08/2011	Bond Future	Sell	149	0.00
R202 On 03/11/2011	Bond Future	Sell	180	0.00
R202 On 03/11/2011	Bond Future	Buy	180	320,297.17
R202 On 04/08/2011	Bond Future	Sell	185	0.00
R202 On 04/08/2011	Bond Future	Buy	185	324,456.70
R202 On 04/08/2011	Bond Future	Buy	209	366,548.38
R202 On 04/08/2011	Bond Future	Sell	209	0.00
R202 On 03/11/2011	Bond Future	Sell	215	0.00
R202 On 03/11/2011	Bond Future	Buy	215	382,548.10
R202 On 04/08/2011	Bond Future	Buy	274	480,546.68
R202 On 04/08/2011	Bond Future	Sell	274	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 03/11/2011			Sell	274	0.00
R202 On 03/11/2011			Buy	274	487,752.88
R202 On 04/08/2011			Buy	385	675,220.70
R202 On 04/08/2011			Sell	385	0.00
R202 On 03/11/2011			Sell	385	0.00
R202 On 03/11/2011			Buy	385	685,346.20
R202 On 04/08/2011			Buy	395	692,758.90
R202 On 04/08/2011			Sell	395	0.00
R202 On 04/08/2011			Buy	556	975,123.92
R202 On 04/08/2011			Sell	556	0.00
R202 On 04/08/2011			Buy	1,121	1,966,032.22
R202 On 04/08/2011			Sell	1,121	0.00
R202 On 03/11/2011			Sell	1,121	0.00
R202 On 03/11/2011			Buy	1,121	1,995,514.52
R202 On 04/08/2011			Sell	1,621	0.00
R202 On 04/08/2011			Buy	1,621	2,842,942.22
R202 On 04/08/2011			Buy	2,167	3,800,527.94
R202 On 04/08/2011			Sell	2,167	0.00
R202 On 03/11/2011			Sell	2,167	0.00
R202 On 03/11/2011			Buy	2,167	3,857,520.04
R202 On 04/08/2011			Buy	3,133	5,494,718.06
R202 On 04/08/2011			Sell	3,133	0.00
R202 On 04/08/2011			Buy	3,192	5,598,193.44
R202 On 04/08/2011			Sell	3,192	0.00
R202 On 03/11/2011			Sell	3,192	0.00
R202 On 03/11/2011			Buy	3,192	5,682,143.04
R202 On 04/08/2011			Buy	3,510	6,155,916.62
R202 On 04/08/2011			Sell	3,510	0.00
R202 On 04/08/2011			Buy	4,615	8,093,879.30
R202 On 04/08/2011			Sell	4,615	0.00
R202 On 03/11/2011			Sell	14,510	0.00

R202 On 03/11/2011	Bond Future	Buy	14,510	25,819,510.44
<b>R207 Bond Future</b>				
R207 On 03/11/2011	Bond Future	Buy	10	9,641.83
R207 On 03/11/2011	Bond Future	Sell	10	0.00
<b>R210 Bond Future</b>				
R210 On 04/08/2011	Bond Future	Buy	3	3,954.21
R210 On 04/08/2011	Bond Future	Sell	3	0.00
R210 On 03/11/2011	Bond Future	Sell	3	0.00
R210 On 03/11/2011	Bond Future	Buy	3	3,962.01
R210 On 04/08/2011	Bond Future	Buy	4	5,272.28
R210 On 04/08/2011	Bond Future	Sell	4	0.00
R210 On 04/08/2011	Bond Future	Buy	4	5,272.28
R210 On 04/08/2011	Bond Future	Sell	4	0.00
R210 On 04/08/2011	Bond Future	Buy	4	5,272.28
R210 On 04/08/2011	Bond Future	Sell	4	0.00
R210 On 03/11/2011	Bond Future	Buy	4	5,282.68
R210 On 03/11/2011	Bond Future	Sell	4	0.00
R210 On 03/11/2011	Bond Future	Sell	4	0.00
R210 On 03/11/2011	Bond Future	Buy	4	5,282.68
R210 On 03/11/2011	Bond Future	Sell	4	0.00
R210 On 03/11/2011	Bond Future	Buy	4	5,282.68
R210 On 04/08/2011	Bond Future	Sell	13	0.00
R210 On 04/08/2011	Bond Future	Buy	13	17,134.91
R210 On 03/11/2011	Bond Future	Sell	13	0.00
R210 On 03/11/2011	Bond Future	Buy	13	17,168.71
R210 On 04/08/2011	Bond Future	Buy	21	27,679.47
R210 On 04/08/2011	Bond Future	Sell	21	0.00
R210 On 03/11/2011	Bond Future	Sell	21	0.00
R210 On 03/11/2011	Bond Future	Buy	21	27,734.07
R210 On 04/08/2011	Bond Future	Buy	24	31,633.68
R210 On 04/08/2011	Bond Future	Sell	24	0.00
R210 On 03/11/2011	Bond Future	Sell	24	0.00
R210 On 03/11/2011	Bond Future	Buy	24	31,696.08
R210 On 04/08/2011	Bond Future	Sell	48	0.00
R210 On 04/08/2011	Bond Future	Buy	48	63,267.36



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 03/11/2011			Sell	48	0.00
R210 On 03/11/2011			Buy	48	63,392.16
R210 On 03/11/2011			Sell	70	0.00
R210 On 03/11/2011			Buy	70	92,403.63
R210 On 04/08/2011			Buy	126	166,076.82
R210 On 04/08/2011			Sell	126	0.00
R210 On 03/11/2011			Sell	126	0.00
R210 On 03/11/2011			Buy	126	166,404.42
R210 On 04/08/2011			Buy	268	353,242.76
R210 On 04/08/2011			Sell	268	0.00
R210 On 03/11/2011			Buy	268	353,939.56
R210 On 03/11/2011			Sell	268	0.00
<b>R212 Bond Future</b>					
R212 On 03/11/2011			Sell	25	0.00
R212 On 03/11/2011			Buy	25	27,127.05
R212 On 04/08/2011			Buy	33	35,407.35
R212 On 04/08/2011			Sell	33	0.00
R212 On 04/08/2011			Sell	36	0.00
R212 On 04/08/2011			Buy	36	38,626.20
R212 On 04/08/2011			Sell	145	0.00
R212 On 04/08/2011			Buy	145	155,577.75
R212 On 04/08/2011			Sell	158	0.00
R212 On 04/08/2011			Buy	158	169,526.10
R212 On 04/08/2011			Buy	328	351,927.60
R212 On 04/08/2011			Sell	328	0.00
R212 On 03/11/2011			Buy	471	511,543.68
R212 On 03/11/2011			Sell	471	0.00
R212 On 04/08/2011			Buy	1,781	1,905,723.43
R212 On 04/08/2011			Sell	1,781	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>59,772</b>	<b>86,307,879.92</b>