



Derivatives Daily Detailed Turnover Report

Date of Printout: 05/08/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		Buy	1	0.00
ALBI On 03/11/2011	Index Future		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		Sell	1	0.00
ALBI On 03/11/2011	Index Future		Sell	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		Sell	2	0.00
ALBI On 03/11/2011	Index Future		Buy	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	7	0.00
ALBI On 03/11/2011	Index Future		Buy	7	0.00
ALBI On 03/11/2011	Index Future		Sell	15	0.00
ALBI On 03/11/2011	Index Future		Buy	15	0.00
ALBI On 03/11/2011	Index Future		Sell	16	0.00
ALBI On 03/11/2011	Index Future		Buy	16	0.00
ALBI On 03/11/2011	Index Future		Sell	341	0.00
ALBI On 03/11/2011	Index Future		Buy	341	0.00

All Bond Term Splits 7-12 Year:

AL7T On 03/11/2011	Index Future			Sell	1	0.00
AL7T On 03/11/2011	Index Future			Buy	1	0.00
R157 Bond Future						
R157 On 03/11/2011	Bond Future	7.00	Call	Buy	400	0.00
R157 On 03/11/2011	Bond Future	7.00	Call	Sell	400	0.00
R157 On 03/11/2011	Bond Future	7.10	Put	Buy	400	0.00
R157 On 03/11/2011	Bond Future	7.10	Put	Sell	400	0.00
R157 On 03/11/2011	Bond Future	6.55	Call	Sell	1,200	0.00
R157 On 03/11/2011	Bond Future	6.55	Call	Buy	1,200	0.00
R157 On 03/11/2011	Bond Future	7.55	Put	Sell	1,200	0.00
R157 On 03/11/2011	Bond Future	7.55	Put	Buy	1,200	0.00
R186 Bond Future						
R186 On 03/11/2011	Bond Future			Buy	160	197,052.61
R186 On 03/11/2011	Bond Future			Sell	160	0.00
R186 On 03/11/2011	Bond Future			Buy	666	818,939.77
R186 On 03/11/2011	Bond Future			Sell	666	0.00
R202 Bond Future						
R202 On 03/11/2011	Bond Future			Buy	20	36,227.22
R202 On 03/11/2011	Bond Future			Sell	20	0.00
R202 On 03/11/2011	Bond Future			Buy	280	507,181.08
R202 On 03/11/2011	Bond Future			Sell	280	0.00
R202 On 03/11/2011	Bond Future			Buy	680	1,231,725.48
R202 On 03/11/2011	Bond Future			Sell	680	0.00
R204 Bond Future						
R204 On 03/11/2011	Bond Future			Buy	681	705,434.89
R204 On 03/11/2011	Bond Future			Sell	681	0.00
R207 Bond Future						
R207 On 03/11/2011	Bond Future	7.75	Call	Buy	300	0.00
R207 On 03/11/2011	Bond Future	7.75	Call	Sell	300	0.00
R207 On 03/11/2011	Bond Future	7.95	Put	Buy	300	0.00
R207 On 03/11/2011	Bond Future	7.95	Put	Sell	300	0.00
R207 On 03/11/2011	Bond Future	7.30	Call	Sell	900	0.00
R207 On 03/11/2011	Bond Future	7.30	Call	Buy	900	0.00
R207 On 03/11/2011	Bond Future	8.40	Put	Sell	900	0.00
R207 On 03/11/2011	Bond Future	8.40	Put	Buy	900	0.00

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/11/2011			Buy	12	11,084.47
R208 On 03/11/2011			Sell	12	0.00
R208 On 03/11/2011			Buy	57	53,035.68
R208 On 03/11/2011			Sell	57	0.00
R208 On 03/11/2011			Buy	96	88,675.73
R208 On 03/11/2011			Sell	96	0.00
R208 On 03/11/2011			Buy	621	570,685.52
R208 On 03/11/2011			Sell	621	0.00
R208 On 03/11/2011			Buy	1,420	1,279,890.16
R208 On 03/11/2011			Sell	1,420	0.00
R208 On 03/11/2011			Sell	1,420	0.00
R208 On 03/11/2011			Buy	1,420	1,279,890.16
R209 Bond Future					
R209 On 03/11/2011			Buy	1,420	1,114,687.79
R209 On 03/11/2011			Sell	1,420	0.00
Grand Total for Daily Detailed Turnover:				13,522	7,894,510.56