Derivatives Daily Detailed Turnover Report

Date of Prinout: 03/11/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 04/11/2010	Index Future			Buy	638	0.00
ALBI On 04/11/2010	Index Future			Sell	638	0.00
R157 Bond Future						
R157 On 03/02/2011	Bond Future			Sell	13	0.00
R157 On 03/02/2011	Bond Future			Buy	13	16,940.74
R157 On 03/02/2011	Bond Future			Sell	13	0.00
R157 On 03/02/2011	Bond Future			Buy	13	16,954.06
R157 On 04/11/2010	Bond Future			Sell	705	0.00
R157 On 04/11/2010	Bond Future			Buy	705	905,628.27
R157 On 05/05/2011	Bond Future			Buy	705	884,013.53
R157 On 05/05/2011	Bond Future			Sell	705	0.00
R157 On 04/11/2010	Bond Future			Sell	2,007	0.00
R157 On 04/11/2010	Bond Future			Buy	2,007	2,578,150.25
R157 On 03/02/2011	Bond Future			Buy	2,007	2,615,657.67
R157 On 03/02/2011	Bond Future			Sell	2,007	0.00
R186 Bond Future						
R186 On 04/11/2010	Bond Future			Sell	406	0.00
R186 On 04/11/2010	Bond Future			Buy	406	516,351.41
R186 On 03/02/2011	Bond Future			Buy	406	502,357.93
R186 On 03/02/2011	Bond Future			Sell	406	0.00
R201 Bond Future						
R201 On 03/02/2011	Bond Future			Sell	5	0.00
R201 On 03/02/2011	Bond Future			Buy	5	5,383.89

R201 On 03/02/2011	Bond Future	Sell	5	0.00
R201 On 03/02/2011	Bond Future	Buy	5	5,379.71
R201 On 04/11/2010	Bond Future	Sell	30	0.00
R201 On 04/11/2010	Bond Future	Buy	30	33,131.01
R201 On 03/02/2011	Bond Future	Buy	30	32,279.33
R201 On 03/02/2011	Bond Future	Sell	30	0.00
R201 On 04/11/2010	Bond Future	Sell	140	0.00
R201 On 04/11/2010	Bond Future	Buy	140	154,611.39
R201 On 03/02/2011	Bond Future	Buy	140	150,636.85
R201 On 03/02/2011	Bond Future	Sell	140	0.00
R201 On 04/11/2010	Bond Future	Sell	150	0.00
R201 On 04/11/2010	Bond Future	Buy	150	165,655.07
R201 On 03/02/2011	Bond Future	Buy	150	161,396.63
R201 On 03/02/2011	Bond Future	Sell	150	0.00
Grand Total for Daily Detailed Turnover:			**7,550**	**8,744,527.74**