



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 28/04/2011

| Contract              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-----------------------|--------|-----|----------|------------------|----------------|
| <b>All Bond Index</b> |        |     |          |                  |                |
| ALBI On 05/05/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011    |        |     | 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 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/05/2011 | 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 05/05/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/05/2011 | 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 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 04/08/2011 | Index Future | Sell | 3  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 3  | 0.00 |
| ALBI On 05/05/2011 | 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 04/08/2011 | Index Future | Sell | 5  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 5  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 5  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 5  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 6  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 6  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 6  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 6  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 6  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 6  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 7  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 7  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 7  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 7  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 12 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 12 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 12 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 12 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 13 | 0.00 |

| Contract                              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---------------------------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/05/2011                    |        |     | Sell     | 13               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Sell     | 13               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Buy      | 13               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Sell     | 15               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Sell     | 15               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Buy      | 18               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Sell     | 18               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Sell     | 18               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Buy      | 18               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Sell     | 40               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Buy      | 40               | 0.00           |
| ALBI On 03/11/2011                    |        |     | Buy      | 40               | 0.00           |
| ALBI On 03/11/2011                    |        |     | Sell     | 40               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Buy      | 72               | 0.00           |
| ALBI On 05/05/2011                    |        |     | Sell     | 72               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Sell     | 72               | 0.00           |
| ALBI On 04/08/2011                    |        |     | Buy      | 72               | 0.00           |
| <b>All Bond Term Splits 7-12 Year</b> |        |     |          |                  |                |
| AL7T On 05/05/2011                    |        |     | Buy      | 1                | 0.00           |
| AL7T On 05/05/2011                    |        |     | Sell     | 1                | 0.00           |
| AL7T On 04/08/2011                    |        |     | Sell     | 1                | 0.00           |
| AL7T On 04/08/2011                    |        |     | Buy      | 1                | 0.00           |
| AL7T On 05/05/2011                    |        |     | Buy      | 1                | 0.00           |
| AL7T On 05/05/2011                    |        |     | Sell     | 1                | 0.00           |
| AL7T On 04/08/2011                    |        |     | Sell     | 1                | 0.00           |
| AL7T On 04/08/2011                    |        |     | Buy      | 1                | 0.00           |
| AL7T On 05/05/2011                    |        |     | Buy      | 1                | 0.00           |
| AL7T On 05/05/2011                    |        |     | Sell     | 1                | 0.00           |
| AL7T On 04/08/2011                    |        |     | Sell     | 1                | 0.00           |

|                                    |              |      |     |            |
|------------------------------------|--------------|------|-----|------------|
| AL7T On 04/08/2011                 | Index Future | Buy  | 1   | 0.00       |
| AL7T On 05/05/2011                 | Index Future | Buy  | 1   | 0.00       |
| AL7T On 05/05/2011                 | 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 05/05/2011                 | Index Future | Buy  | 1   | 0.00       |
| AL7T On 05/05/2011                 | 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 05/05/2011                 | Index Future | Buy  | 1   | 0.00       |
| AL7T On 05/05/2011                 | 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 05/05/2011                 | Index Future | Buy  | 10  | 0.00       |
| AL7T On 05/05/2011                 | Index Future | Sell | 10  | 0.00       |
| AL7T On 04/08/2011                 | Index Future | Sell | 10  | 0.00       |
| AL7T On 04/08/2011                 | Index Future | Buy  | 10  | 0.00       |
| AL7T On 05/05/2011                 | Index Future | Buy  | 14  | 0.00       |
| AL7T On 05/05/2011                 | Index Future | Sell | 14  | 0.00       |
| AL7T On 04/08/2011                 | Index Future | Sell | 14  | 0.00       |
| AL7T On 04/08/2011                 | Index Future | Buy  | 14  | 0.00       |
| <b>Govi Total Return Index</b>     |              |      |     |            |
| GOVI On 05/05/2011                 | GOVI         | Sell | 1   | 0.00       |
| GOVI On 05/05/2011                 | GOVI         | Buy  | 1   | 3,478.04   |
| <b>Inflation Linked Bond Index</b> |              |      |     |            |
| ILBI On 05/05/2011                 | Index Future | Buy  | 336 | 0.00       |
| ILBI On 05/05/2011                 | Index Future | Sell | 336 | 0.00       |
| <b>New Inflation Linked Index</b>  |              |      |     |            |
| IGOV On 05/05/2011                 | Index Future | Sell | 2   | 0.00       |
| IGOV On 05/05/2011                 | Index Future | Buy  | 2   | 0.00       |
| IGOV On 04/08/2011                 | Index Future | Sell | 910 | 0.00       |
| IGOV On 04/08/2011                 | Index Future | Buy  | 910 | 0.00       |
| <b>R202 Bond Future</b>            |              |      |     |            |
| R202 On 04/08/2011                 | Bond Future  | Sell | 139 | 0.00       |
| R202 On 04/08/2011                 | Bond Future  | Buy  | 139 | 233,571.57 |

| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R202 On 05/05/2011      |        |     | Buy      | 139              | 233,768.81     |
| R202 On 05/05/2011      |        |     | Sell     | 139              | 0.00           |
| R202 On 05/05/2011      |        |     | Buy      | 190              | 319,540.10     |
| R202 On 05/05/2011      |        |     | Sell     | 190              | 0.00           |
| R202 On 04/08/2011      |        |     | Sell     | 190              | 0.00           |
| R202 On 04/08/2011      |        |     | Buy      | 190              | 319,270.49     |
| R202 On 05/05/2011      |        |     | Buy      | 3,259            | 5,480,953.61   |
| R202 On 05/05/2011      |        |     | Sell     | 3,259            | 0.00           |
| R202 On 04/08/2011      |        |     | Sell     | 3,259            | 0.00           |
| R202 On 04/08/2011      |        |     | Buy      | 3,259            | 5,476,329.09   |
| R202 On 05/05/2011      |        |     | Buy      | 6,500            | 10,931,083.15  |
| R202 On 05/05/2011      |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011      |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011      |        |     | Buy      | 6,500            | 10,923,201.25  |
| R202 On 05/05/2011      |        |     | Buy      | 6,500            | 10,931,635.00  |
| R202 On 05/05/2011      |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011      |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011      |        |     | Buy      | 6,500            | 10,922,411.50  |
| <b>R206 Bond Future</b> |        |     |          |                  |                |
| R206 On 04/08/2011      |        |     | Sell     | 1,168            | 0.00           |
| R206 On 04/08/2011      |        |     | Buy      | 1,168            | 1,186,939.70   |
| R206 On 04/08/2011      |        |     | Sell     | 1,168            | 0.00           |
| R206 On 04/08/2011      |        |     | Buy      | 1,168            | 1,186,939.70   |
| <b>R210 Bond Future</b> |        |     |          |                  |                |
| R210 On 05/05/2011      |        |     | Buy      | 4                | 5,029.66       |
| R210 On 05/05/2011      |        |     | Sell     | 4                | 0.00           |
| R210 On 04/08/2011      |        |     | Sell     | 4                | 0.00           |
| R210 On 04/08/2011      |        |     | Buy      | 4                | 5,103.11       |
| R210 On 05/05/2011      |        |     | Buy      | 5                | 6,287.07       |
| R210 On 05/05/2011      |        |     | Sell     | 5                | 0.00           |
| R210 On 05/05/2011      |        |     | Buy      | 5                | 6,287.07       |

|                         |             |      |     |            |
|-------------------------|-------------|------|-----|------------|
| R210 On 05/05/2011      | Bond Future | Sell | 5   | 0.00       |
| R210 On 05/05/2011      | Bond Future | Buy  | 5   | 6,287.07   |
| R210 On 05/05/2011      | Bond Future | Sell | 5   | 0.00       |
| R210 On 04/08/2011      | Bond Future | Sell | 5   | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 5   | 6,378.89   |
| R210 On 04/08/2011      | Bond Future | Sell | 5   | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 5   | 6,378.89   |
| R210 On 04/08/2011      | Bond Future | Sell | 5   | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 5   | 6,378.89   |
| R210 On 05/05/2011      | Bond Future | Buy  | 8   | 10,059.31  |
| R210 On 05/05/2011      | Bond Future | Sell | 8   | 0.00       |
| R210 On 04/08/2011      | Bond Future | Sell | 8   | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 8   | 10,206.22  |
| R210 On 05/05/2011      | Bond Future | Buy  | 16  | 20,118.62  |
| R210 On 05/05/2011      | Bond Future | Sell | 16  | 0.00       |
| R210 On 04/08/2011      | Bond Future | Sell | 16  | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 16  | 20,412.43  |
| R210 On 05/05/2011      | Bond Future | Buy  | 57  | 71,672.60  |
| R210 On 05/05/2011      | Bond Future | Sell | 57  | 0.00       |
| R210 On 04/08/2011      | Bond Future | Sell | 57  | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 57  | 72,719.29  |
| R210 On 05/05/2011      | Bond Future | Buy  | 150 | 188,612.10 |
| R210 On 05/05/2011      | Bond Future | Sell | 150 | 0.00       |
| R210 On 04/08/2011      | Bond Future | Sell | 150 | 0.00       |
| R210 On 04/08/2011      | Bond Future | Buy  | 150 | 191,366.55 |
| <b>R212 Bond Future</b> |             |      |     |            |
| R212 On 05/05/2011      | Bond Future | Buy  | 14  | 14,572.82  |
| R212 On 05/05/2011      | Bond Future | Sell | 14  | 0.00       |
| R212 On 04/08/2011      | Bond Future | Sell | 14  | 0.00       |
| R212 On 04/08/2011      | Bond Future | Buy  | 14  | 14,583.55  |
| R212 On 05/05/2011      | Bond Future | Sell | 60  | 0.00       |
| R212 On 05/05/2011      | Bond Future | Buy  | 60  | 62,454.96  |
| R212 On 04/08/2011      | Bond Future | Buy  | 60  | 62,499.31  |
| R212 On 04/08/2011      | Bond Future | Sell | 60  | 0.00       |
| R212 On 05/05/2011      | Bond Future | Buy  | 65  | 67,659.54  |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 05/05/2011 |        |     | Sell     | 65               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 65               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 65               | 67,709.33      |
| R212 On 05/05/2011 |        |     | Buy      | 71               | 73,905.04      |
| R212 On 05/05/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 71               | 73,959.42      |
| R212 On 05/05/2011 |        |     | Buy      | 120              | 124,908.78     |
| R212 On 05/05/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 120              | 125,001.84     |
| R212 On 05/05/2011 |        |     | Buy      | 132              | 137,400.91     |
| R212 On 05/05/2011 |        |     | Sell     | 132              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 132              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 132              | 137,502.02     |
| R212 On 05/05/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 280              | 291,456.48     |
| R212 On 04/08/2011 |        |     | Buy      | 280              | 291,670.96     |
| R212 On 04/08/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 305              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 305              | 317,479.38     |
| R212 On 04/08/2011 |        |     | Buy      | 305              | 317,713.01     |
| R212 On 04/08/2011 |        |     | Sell     | 305              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 450              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 450              | 468,412.20     |
| R212 On 05/05/2011 |        |     | Buy      | 450              | 468,412.20     |
| R212 On 05/05/2011 |        |     | Sell     | 450              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 450              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 450              | 468,756.90     |
| R212 On 05/05/2011 |        |     | Buy      | 450              | 468,412.20     |
| R212 On 05/05/2011 |        |     | Sell     | 450              | 0.00           |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R212 On 04/08/2011 | Bond Future | Sell | 450   | 0.00         |
| R212 On 04/08/2011 | Bond Future | Buy  | 450   | 468,756.90   |
| R212 On 05/05/2011 | Bond Future | Sell | 700   | 0.00         |
| R212 On 05/05/2011 | Bond Future | Buy  | 700   | 728,641.20   |
| R212 On 04/08/2011 | Bond Future | Buy  | 700   | 729,177.40   |
| R212 On 04/08/2011 | Bond Future | Sell | 700   | 0.00         |
| R212 On 05/05/2011 | Bond Future | Buy  | 1,240 | 1,290,735.84 |
| R212 On 05/05/2011 | Bond Future | Sell | 1,240 | 0.00         |
| R212 On 04/08/2011 | Bond Future | Sell | 1,240 | 0.00         |
| R212 On 04/08/2011 | Bond Future | Buy  | 1,240 | 1,291,685.68 |

**Grand Total for Daily Detailed Turnover:**

**46,045**

**67,345,887.64**