

Derivatives Daily Detailed Turnover Report

Date of Printout: 03/05/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 05/05/2011	Index Future		Buy	32	0.00
ALBI On 05/05/2011	Index Future		Sell	32	0.00
ALBI On 04/08/2011	Index Future		Sell	32	0.00
ALBI On 04/08/2011	Index Future		Buy	32	0.00
ALBI On 05/05/2011	Index Future		Buy	225	0.00
ALBI On 05/05/2011	Index Future		Sell	225	0.00
ALBI On 04/08/2011	Index Future		Sell	225	0.00
ALBI On 04/08/2011	Index Future		Buy	225	0.00
ALBI On 04/08/2011	Index Future		Sell	302	0.00
ALBI On 04/08/2011	Index Future		Buy	302	0.00
ALBI On 05/05/2011	Index Future		Buy	302	0.00
ALBI On 05/05/2011	Index Future		Sell	302	0.00
ALBI On 05/05/2011	Index Future		Sell	559	0.00
ALBI On 05/05/2011	Index Future		Buy	559	0.00
ALBI On 04/08/2011	Index Future		Sell	559	0.00
ALBI On 04/08/2011	Index Future		Buy	559	0.00
Credit Index					
CRD1 On 05/05/2011	Index Future		Sell	2	0.00
CRD1 On 04/08/2011	Index Future		Buy	2	0.00
CRD1 On 05/05/2011	Index Future		Buy	2	0.00
CRD1 On 04/08/2011	Index Future		Sell	2	0.00
CRD1 On 05/05/2011	Index Future		Buy	2	0.00
CRD1 On 05/05/2011	Index Future		Sell	2	0.00

CRD1 On 04/08/2011	Index Future	Sell	2	0.00
CRD1 On 04/08/2011	Index Future	Buy	2	0.00
Govi Total Return Index				
GOVI On 05/05/2011	GOVI	Sell	45	0.00
GOVI On 04/08/2011	GOVI	Buy	45	158,601.15
GOVI On 05/05/2011	GOVI	Buy	45	156,374.55
GOVI On 04/08/2011	GOVI	Sell	45	0.00
GOVI On 05/05/2011	GOVI	Sell	45	0.00
GOVI On 05/05/2011	GOVI	Buy	45	156,374.55
GOVI On 04/08/2011	GOVI	Buy	45	158,601.15
GOVI On 04/08/2011	GOVI	Sell	45	0.00
GOVI On 05/05/2011	GOVI	Buy	134	466,147.14
GOVI On 05/05/2011	GOVI	Sell	134	0.00
GOVI On 04/08/2011	GOVI	Buy	134	473,029.38
GOVI On 04/08/2011	GOVI	Sell	134	0.00
Other Bond Index				
OTH1 On 05/05/2011	Index Future	Buy	3	0.00
OTH1 On 04/08/2011	Index Future	Sell	3	0.00
OTH1 On 05/05/2011	Index Future	Sell	3	0.00
OTH1 On 04/08/2011	Index Future	Buy	3	0.00
R157 Bond Future				
R157 On 05/05/2011	Bond Future	Buy	405	499,510.92
R157 On 04/08/2011	Bond Future	Sell	405	0.00
R157 On 05/05/2011	Bond Future	Sell	405	0.00
R157 On 04/08/2011	Bond Future	Buy	405	506,707.08
R186 Bond Future				
R186 On 05/05/2011	Bond Future	Buy	500	596,880.95
R186 On 05/05/2011	Bond Future	Sell	500	0.00
R186 On 03/11/2011	Bond Future	Buy	500	588,252.00
R186 On 03/11/2011	Bond Future	Sell	500	0.00
R186 On 05/05/2011	Bond Future	Sell	750	0.00
R186 On 04/08/2011	Bond Future	Buy	750	871,390.50
R186 On 05/05/2011	Bond Future	Buy	750	898,219.88
R186 On 04/08/2011	Bond Future	Sell	750	0.00
R186 On 05/05/2011	Bond Future	Sell	1,150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/08/2011			Buy	1,150	1,336,238.59
R186 On 05/05/2011			Buy	1,150	1,377,270.48
R186 On 04/08/2011			Sell	1,150	0.00
R201 Bond Future					
R201 On 05/05/2011			Buy	51	55,045.39
R201 On 05/05/2011			Sell	51	0.00
R201 On 03/11/2011			Sell	51	0.00
R201 On 03/11/2011			Buy	51	54,397.30
R201 On 05/05/2011			Buy	263	283,861.50
R201 On 05/05/2011			Sell	263	0.00
R201 On 03/11/2011			Buy	263	280,519.40
R201 On 03/11/2011			Sell	263	0.00
R204 Bond Future					
R204 On 05/05/2011			Sell	100	0.00
R204 On 05/05/2011			Buy	100	100,976.40
R204 On 03/11/2011			Sell	100	0.00
R204 On 03/11/2011			Buy	100	99,961.44
R207 Bond Future					
R207 On 05/05/2011			Sell	20	0.00
R207 On 05/05/2011			Buy	20	19,018.73
R207 On 04/08/2011			Buy	20	18,554.38
R207 On 04/08/2011			Sell	20	0.00
R207 On 04/08/2011			Sell	890	0.00
R207 On 04/08/2011			Buy	890	828,077.89
R207 On 05/05/2011			Buy	890	74,804.50
R207 On 05/05/2011			Sell	890	0.00
R207 On 05/05/2011			Buy	890	847,881.28
R207 On 05/05/2011			Sell	890	0.00
R207 On 05/05/2011			Buy	1,350	1,286,112.06
R207 On 05/05/2011			Sell	1,350	0.00
R207 On 04/08/2011			Sell	1,350	0.00
R207 On 04/08/2011			Buy	1,350	1,256,073.21

R207 On 05/05/2011	Bond Future	Buy	3,000	2,858,026.80
R207 On 05/05/2011	Bond Future	Sell	3,000	0.00
R207 On 04/08/2011	Bond Future	Sell	3,000	0.00
R207 On 04/08/2011	Bond Future	Buy	3,000	2,791,273.80
R208 Bond Futures				
R208 On 05/05/2011	Bond Future	Buy	100	89,144.54
R208 On 05/05/2011	Bond Future	Sell	100	0.00
R208 On 03/11/2011	Bond Future	Buy	100	88,464.09
R208 On 03/11/2011	Bond Future	Sell	100	0.00
R208 On 05/05/2011	Bond Future	Sell	100	0.00
R208 On 04/08/2011	Bond Future	Buy	100	90,671.11
R208 On 05/05/2011	Bond Future	Buy	100	89,394.99
R208 On 04/08/2011	Bond Future	Sell	100	0.00
R209 Bond Future				
R209 On 05/05/2011	Bond Future	Buy	200	149,645.00
R209 On 05/05/2011	Bond Future	Sell	200	0.00
R209 On 03/11/2011	Bond Future	Sell	200	0.00
R209 On 03/11/2011	Bond Future	Buy	200	147,917.76
R211 Bond Future				
R211 On 03/11/2011	Bond Future	Buy	49	52,857.66
R211 On 03/11/2011	Bond Future	Sell	49	0.00
R211 On 05/05/2011	Bond Future	Buy	539	570,919.58
R211 On 05/05/2011	Bond Future	Sell	539	0.00
R211 On 03/11/2011	Bond Future	Buy	539	580,519.17
R211 On 03/11/2011	Bond Future	Sell	539	0.00
Total Return Total Index				
TRT1 On 05/05/2011	Index Future	Sell	100	0.00
TRT1 On 04/08/2011	Index Future	Buy	100	0.00
TRT1 On 05/05/2011	Index Future	Buy	100	0.00
TRT1 On 04/08/2011	Index Future	Sell	100	0.00

Grand Total for Daily Detailed Turnover:

22,673

20,957,716.31