

Derivatives Daily Detailed Turnover Report

Date of Printout: 05/05/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 04/08/2011	GOVI		Sell	45	0.00
GOVI On 04/08/2011	GOVI		Buy	45	158,710.95
GOVI On 05/05/2011	GOVI		Buy	68	236,329.92
GOVI On 05/05/2011	GOVI		Sell	68	0.00
New Inflation Linked Index					
IGOV On 05/05/2011	Index Future		Buy	67	0.00
IGOV On 05/05/2011	Index Future		Sell	67	0.00
IGOV On 04/08/2011	Index Future		Sell	67	0.00
IGOV On 04/08/2011	Index Future		Buy	67	0.00
R157 Bond Future					
R157 On 05/05/2011	Bond Future		Sell	705	0.00
R157 On 05/05/2011	Bond Future		Buy	705	869,722.26
R157 On 04/08/2011	Bond Future		Buy	705	882,318.50
R157 On 04/08/2011	Bond Future		Sell	705	0.00
R186 Bond Future					
R186 On 03/11/2011	Bond Future	8.75	Call Sell	30	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Buy	30	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Sell	40	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Buy	40	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Buy	70	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Sell	70	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Sell	80	0.00
R186 On 03/11/2011	Bond Future	8.75	Call Buy	80	0.00

R186 On 05/05/2011	Bond Future			Buy	90	107,650.45
R186 On 05/05/2011	Bond Future			Sell	90	0.00
R186 On 05/05/2011	Bond Future			Sell	90	0.00
R186 On 05/05/2011	Bond Future			Buy	90	107,650.45
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	180	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	180	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	240	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	240	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	270	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	270	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	280	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	280	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	290	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	290	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	330	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	330	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	370	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	370	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	440	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	440	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	540	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	540	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/11/2011	8.75	Call	Buy	1,300	0.00
R186 On 03/11/2011	8.75	Call	Sell	1,300	0.00
R186 On 03/11/2011	8.75	Call	Buy	5,600	0.00
R186 On 03/11/2011	8.75	Call	Sell	5,600	0.00
R202 Bond Future					
R202 On 05/05/2011			Buy	400	457,751.24
R202 On 05/05/2011			Sell	400	0.00
R202 On 03/11/2011			Sell	400	0.00
R202 On 03/11/2011			Buy	400	687,750.84
R208 Bond Futures					
R208 On 05/05/2011			Sell	90	0.00
R208 On 05/05/2011			Buy	90	80,257.53
R208 On 04/08/2011			Sell	90	0.00
R208 On 04/08/2011			Buy	90	81,523.38
Grand Total for Daily Detailed Turnover:				14,017	3,669,665.51