

Derivatives Daily Detailed Turnover Report

Date of Printout: 08/07/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 Bond Future					
R157 On 04/08/2011			Buy	1,800	2,276,588.70
R157 On 04/08/2011			Sell	1,800	0.00
R186 Bond Future					
R186 On 03/11/2011			Sell	2	0.00
R186 On 03/11/2011			Buy	2	2,403.30
R186 On 03/11/2011	8.35	Call	Sell	425	0.00
R186 On 03/11/2011	8.35	Call	Buy	425	0.00
R186 On 03/11/2011	8.35	Call	Buy	425	0.00
R186 On 03/11/2011	8.35	Call	Sell	425	0.00
R186 On 03/11/2011	8.55	Put	Sell	425	0.00
R186 On 03/11/2011	8.55	Put	Buy	425	0.00
R186 On 03/11/2011	8.55	Put	Buy	425	0.00
R186 On 03/11/2011	8.55	Put	Sell	425	0.00
R186 On 04/08/2011			Sell	563	0.00
R186 On 04/08/2011			Buy	563	660,638.84
R186 On 03/11/2011	8.10	Call	Buy	1,275	0.00
R186 On 03/11/2011	8.10	Call	Sell	1,275	0.00
R186 On 03/11/2011	8.10	Call	Buy	1,275	0.00
R186 On 03/11/2011	8.10	Call	Sell	1,275	0.00
R186 On 03/11/2011	9.10	Put	Buy	1,275	0.00
R186 On 03/11/2011	9.10	Put	Sell	1,275	0.00
R186 On 03/11/2011	9.10	Put	Sell	1,275	0.00
R186 On 03/11/2011	9.10	Put	Buy	1,275	0.00

R201 Bond Future						
R201 On 03/11/2011	Bond Future			Sell	1	0.00
R201 On 03/11/2011	Bond Future			Buy	1	1,075.23
R202 Bond Future						
R202 On 04/08/2011	Bond Future			Sell	900	0.00
R202 On 04/08/2011	Bond Future			Buy	900	1,565,786.25
R203 Bond Future						
R203 On 03/11/2011	Bond Future			Sell	2	0.00
R203 On 03/11/2011	Bond Future			Buy	2	2,031.19
R204 Bond Future						
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	1,012.58
R208 Bond Futures						
R208 On 03/11/2011	Bond Future			Sell	2	0.00
R208 On 03/11/2011	Bond Future			Buy	2	1,800.40
R208 On 03/11/2011	Bond Future	8.20	Call	Sell	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Sell	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Sell	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Sell	665	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R209 Bond Future						
R209 On 03/11/2011	Bond Future			Sell	1	0.00
R209 On 03/11/2011	Bond Future			Buy	1	746.49

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 Bond Future					
R212 On 04/08/2011	Bond Future		Sell	559	0.00
R212 On 04/08/2011	Bond Future		Buy	559	595,981.76
Grand Total for Daily Detailed Turnover:				23,266	5,108,064.73