

Derivatives Daily Detailed Turnover Report

Date of Printout: 03/08/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	100	0.00
ALBI On 04/08/2011 Index Future			Sell	100	0.00
ALBI On 03/11/2011 Index Future			Buy	100	0.00
ALBI On 03/11/2011 Index Future			Sell	100	0.00
ANY DAY EXPIRY CAAF USD					
CAAF On 03/08/2011 Can-Do Future			Sell	500	0.00
CAAF On 03/08/2011 Can-Do Future			Buy	500	0.00
CAAF On 03/08/2011 Can-Do Future			Buy	1,000	0.00
CAAF On 03/08/2011 Can-Do Future			Sell	1,000	0.00
CAAF On 03/08/2011 Can-Do Future			Buy	10,000	0.00
CAAF On 03/08/2011 Can-Do Future			Sell	10,000	0.00
CAAF On 03/08/2011 Can-Do Future	6.80	Call	Sell	11,000	0.00
CAAF On 03/08/2011 Can-Do Future	6.80	Call	Buy	11,000	0.00
Govi Total Return Index					
GOVI On 04/08/2011 GOVI			Sell	114	0.00
GOVI On 04/08/2011 GOVI			Buy	114	413,702.58
GOVI On 03/11/2011 GOVI			Buy	114	419,517.72
GOVI On 03/11/2011 GOVI			Sell	114	0.00
R157 Bond Future					

R157 On 04/08/2011	Bond Future	Buy	250	318,996.80
R157 On 04/08/2011	Bond Future	Sell	250	0.00
R157 On 04/08/2011	Bond Future	Buy	250	318,986.88
R157 On 04/08/2011	Bond Future	Sell	250	0.00
R157 On 04/08/2011	Bond Future	Sell	6,005	0.00
R157 On 04/08/2011	Bond Future	Buy	6,005	7,663,495.73
R157 On 03/11/2011	Bond Future	Buy	6,005	7,364,303.81
R157 On 03/11/2011	Bond Future	Sell	6,005	0.00
R186 Bond Future				
R186 On 03/11/2011	Bond Future	Buy	93	113,764.21
R186 On 03/11/2011	Bond Future	Sell	93	0.00
R186 On 03/11/2011	Bond Future	Buy	125	153,185.25
R186 On 03/11/2011	Bond Future	Sell	125	0.00
R186 On 03/11/2011	Bond Future	Buy	130	158,638.62
R186 On 03/11/2011	Bond Future	Sell	130	0.00
R186 On 03/11/2011	Bond Future	Buy	240	294,115.68
R186 On 03/11/2011	Bond Future	Sell	240	0.00
R186 On 03/11/2011	Bond Future	Buy	581	712,454.79
R186 On 03/11/2011	Bond Future	Sell	581	0.00
R186 On 04/08/2011	Bond Future	Sell	931	0.00
R186 On 04/08/2011	Bond Future	Buy	931	1,125,471.28
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,000	1,208,884.30
R186 On 03/11/2011	Bond Future	Buy	1,000	1,226,256.10
R186 On 03/11/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,150	1,389,313.85
R186 On 03/11/2011	Bond Future	Sell	1,150	0.00
R186 On 03/11/2011	Bond Future	Buy	1,150	1,409,418.27
R186 On 04/08/2011	Bond Future	Sell	1,150	0.00
R197 Bond Future				
R197 On 03/11/2011	Bond Future	Sell	16	0.00
R197 On 03/11/2011	Bond Future	Buy	16	38,344.48
R197 On 03/11/2011	Bond Future	Buy	64	153,377.92
R197 On 03/11/2011	Bond Future	Sell	64	0.00
R203 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 04/08/2011			Buy	491	520,130.10
R203 On 04/08/2011			Sell	491	0.00
R203 On 03/11/2011			Sell	491	0.00
R203 On 03/11/2011			Buy	491	507,129.94
R203 On 04/08/2011			Sell	760	0.00
R203 On 04/08/2011			Buy	760	805,089.36
R203 On 03/11/2011			Buy	760	784,966.91
R203 On 03/11/2011			Sell	760	0.00
R204 Bond Future					
R204 On 04/08/2011			Buy	70	71,209.17
R204 On 04/08/2011			Sell	70	0.00
R204 On 03/11/2011			Sell	70	0.00
R204 On 03/11/2011			Buy	70	72,225.87
R204 On 04/08/2011			Sell	150	0.00
R204 On 04/08/2011			Buy	150	152,425.26
R207 Bond Future					
R207 On 04/08/2011			Sell	390	0.00
R207 On 04/08/2011			Buy	390	374,230.43
R207 On 04/08/2011			Buy	405	388,623.91
R207 On 04/08/2011			Sell	405	0.00
R207 On 03/11/2011			Sell	405	0.00
R207 On 03/11/2011			Buy	405	394,177.83
R207 On 04/08/2011			Buy	890	854,065.27
R207 On 04/08/2011			Sell	890	0.00
R207 On 03/11/2011			Buy	890	866,065.23
R207 On 03/11/2011			Sell	890	0.00
R207 On 04/08/2011			Sell	1,350	0.00
R207 On 04/08/2011			Buy	1,350	1,295,492.27
R207 On 03/11/2011			Sell	1,350	0.00
R207 On 03/11/2011			Buy	1,350	1,313,694.45
R207 On 04/08/2011			Buy	3,000	2,878,871.70

R207 On 04/08/2011	Bond Future	Sell	3,000	0.00
R207 On 03/11/2011	Bond Future	Sell	3,000	0.00
R207 On 03/11/2011	Bond Future	Buy	3,000	2,919,321.00
R208 Bond Futures				
R208 On 04/08/2011	Bond Future	Buy	78	73,388.51
R208 On 04/08/2011	Bond Future	Sell	78	0.00
R208 On 03/11/2011	Bond Future	Sell	78	0.00
R208 On 03/11/2011	Bond Future	Buy	78	71,790.19
R208 On 03/11/2011	Bond Future	Buy	1,261	1,159,835.27
R208 On 03/11/2011	Bond Future	Sell	1,261	0.00
R208 On 04/08/2011	Bond Future	Sell	1,411	0.00
R208 On 04/08/2011	Bond Future	Buy	1,411	1,326,694.44
R210 Bond Future				
R210 On 04/08/2011	Bond Future	Buy	28	37,089.92
R210 On 04/08/2011	Bond Future	Sell	28	0.00
R210 On 03/11/2011	Bond Future	Buy	28	37,089.92
R210 On 03/11/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Buy	28	37,089.92
R212 Bond Future				
R212 On 03/11/2011	Bond Future	Buy	10	10,863.90
R212 On 03/11/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	71	77,133.69
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 03/11/2011	Bond Future	Buy	71	77,133.69
R212 On 03/11/2011	Bond Future	Sell	71	0.00
Grand Total for Daily Detailed Turnover:			59,457	41,588,056.41