



Derivatives Daily Detailed Turnover Report

Date of Prinout: 02/02/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/05/2010			Sell	1	0.00
ALBI On 06/05/2010			Buy	1	0.00
ALBI On 04/02/2010			Buy	2	0.00
ALBI On 04/02/2010			Sell	2	0.00
ALBI On 06/05/2010			Sell	2	0.00
ALBI On 06/05/2010			Buy	2	0.00
ALBI On 04/02/2010			Buy	3	0.00
ALBI On 04/02/2010			Sell	3	0.00
ALBI On 06/05/2010			Sell	3	0.00
ALBI On 06/05/2010			Buy	3	0.00
ALBI On 04/02/2010			Buy	228	0.00
ALBI On 04/02/2010			Sell	228	0.00
ALBI On 06/05/2010			Buy	228	0.00
ALBI On 06/05/2010			Sell	228	0.00
ALBI On 04/02/2010			Buy	250	0.00
ALBI On 04/02/2010			Sell	250	0.00
ALBI On 06/05/2010			Sell	250	0.00
ALBI On 06/05/2010			Buy	250	0.00
All Bond Term Splits 7-12 Year					
AL7T On 06/05/2010			Sell	1	0.00
AL7T On 06/05/2010			Buy	1	0.00
AL7T On 06/05/2010			Sell	1	0.00
AL7T On 06/05/2010			Buy	1	0.00

AL7T On 06/05/2010	Index Future	Sell	1	0.00
AL7T On 06/05/2010	Index Future	Buy	1	0.00
AL7T On 06/05/2010	Index Future	Sell	1	0.00
AL7T On 06/05/2010	Index Future	Buy	1	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	3	0.00
AL7T On 06/05/2010	Index Future	Buy	3	0.00
AL7T On 06/05/2010	Index Future	Sell	3	0.00
AL7T On 06/05/2010	Index Future	Buy	3	0.00
AL7T On 06/05/2010	Index Future	Sell	10	0.00
AL7T On 06/05/2010	Index Future	Buy	10	0.00
AL7T On 06/05/2010	Index Future	Sell	34	0.00
AL7T On 06/05/2010	Index Future	Buy	34	0.00
AL7T On 04/02/2010	Index Future	Buy	58	0.00
AL7T On 04/02/2010	Index Future	Sell	58	0.00

R157 Bond Future

R157 On 06/05/2010	Bond Future	Sell	140	0.00
R157 On 06/05/2010	Bond Future	Buy	140	173,435.93

R209 Bond Future

R209 On 06/05/2010	Bond Future	Buy	40	28,992.96
R209 On 06/05/2010	Bond Future	Sell	40	0.00
R209 On 04/02/2010	Bond Future	Sell	40	0.00
R209 On 04/02/2010	Bond Future	Buy	40	29,709.84
R209 On 04/02/2010	Bond Future	Sell	540	0.00
R209 On 04/02/2010	Bond Future	Buy	540	401,082.84
R209 On 06/05/2010	Bond Future	Buy	540	391,404.96
R209 On 06/05/2010	Bond Future	Sell	540	0.00
R209 On 04/02/2010	Bond Future	Buy	540	401,082.84

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 04/02/2010			Sell	540	0.00
R209 On 06/05/2010			Sell	540	0.00
R209 On 06/05/2010			Buy	540	391,404.96
R209 On 04/02/2010			Sell	1,758	0.00
R209 On 04/02/2010			Buy	1,758	1,305,747.47
R209 On 06/05/2010			Buy	1,758	1,274,240.59
R209 On 06/05/2010			Sell	1,758	0.00
R209 On 04/02/2010			Buy	1,798	1,335,457.31
R209 On 04/02/2010			Sell	1,798	0.00
R209 On 06/05/2010			Sell	1,798	0.00
R209 On 06/05/2010			Buy	1,798	1,303,233.55
Grand Total for Daily Detailed Turnover:				10,579	7,035,793.25