



Derivatives Daily Detailed Turnover Report

Date of Printout: 29/07/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00

ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010	Index Future		Buy	2	0.00
ALBI On 05/08/2010	Index Future		Sell	2	0.00
ALBI On 05/08/2010	Index Future		Buy	2	0.00
ALBI On 05/08/2010	Index Future		Sell	2	0.00
ALBI On 05/08/2010	Index Future		Buy	2	0.00
ALBI On 05/08/2010	Index Future		Sell	2	0.00
ALBI On 05/08/2010	Index Future		Buy	2	0.00
ALBI On 05/08/2010	Index Future		Sell	2	0.00
ALBI On 05/08/2010	Index Future		Buy	2	0.00
ALBI On 05/08/2010	Index Future		Sell	2	0.00
ALBI On 05/08/2010	Index Future		Buy	2	0.00
ALBI On 05/08/2010	Index Future		Sell	2	0.00
ALBI On 05/08/2010	Index Future		Buy	3	0.00
ALBI On 05/08/2010	Index Future		Sell	3	0.00
ALBI On 05/08/2010	Index Future		Buy	3	0.00
ALBI On 05/08/2010	Index Future		Sell	3	0.00
ALBI On 05/08/2010	Index Future		Buy	3	0.00
ALBI On 05/08/2010	Index Future		Sell	3	0.00
ALBI On 05/08/2010	Index Future		Buy	3	0.00
ALBI On 05/08/2010	Index Future		Sell	3	0.00
ALBI On 05/08/2010	Index Future		Buy	3	0.00
ALBI On 05/08/2010	Index Future		Sell	3	0.00
ALBI On 05/08/2010	Index Future		Buy	3	0.00
ALBI On 05/08/2010	Index Future		Sell	3	0.00
ALBI On 05/08/2010	Index Future		Buy	4	0.00
ALBI On 05/08/2010	Index Future		Sell	4	0.00
ALBI On 05/08/2010	Index Future		Buy	4	0.00
ALBI On 05/08/2010	Index Future		Sell	4	0.00
ALBI On 05/08/2010	Index Future		Buy	4	0.00
ALBI On 05/08/2010	Index Future		Sell	4	0.00
ALBI On 05/08/2010	Index Future		Buy	4	0.00

ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	5	0.00
ALBI On 05/08/2010	Index Future	Sell	5	0.00
ALBI On 05/08/2010	Index Future	Buy	5	0.00
ALBI On 05/08/2010	Index Future	Sell	5	0.00
ALBI On 05/08/2010	Index Future	Buy	5	0.00
ALBI On 05/08/2010	Index Future	Sell	5	0.00
ALBI On 05/08/2010	Index Future	Buy	5	0.00
ALBI On 05/08/2010	Index Future	Sell	5	0.00
ALBI On 05/08/2010	Index Future	Buy	7	0.00
ALBI On 05/08/2010	Index Future	Sell	7	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	11	0.00
ALBI On 05/08/2010	Index Future	Sell	11	0.00
ALBI On 05/08/2010	Index Future	Buy	15	0.00
ALBI On 05/08/2010	Index Future	Sell	15	0.00
ALBI On 05/08/2010	Index Future	Buy	16	0.00
ALBI On 05/08/2010	Index Future	Sell	16	0.00
ALBI On 05/08/2010	Index Future	Buy	26	0.00
ALBI On 05/08/2010	Index Future	Sell	26	0.00
ALBI On 05/08/2010	Index Future	Buy	27	0.00
ALBI On 05/08/2010	Index Future	Sell	27	0.00
ALBI On 05/08/2010	Index Future	Buy	36	0.00
ALBI On 05/08/2010	Index Future	Sell	36	0.00
ALBI On 05/08/2010	Index Future	Buy	37	0.00
ALBI On 05/08/2010	Index Future	Sell	37	0.00
ALBI On 05/08/2010	Index Future	Buy	47	0.00
ALBI On 05/08/2010	Index Future	Sell	47	0.00
ALBI On 05/08/2010	Index Future	Buy	50	0.00
ALBI On 05/08/2010	Index Future	Sell	50	0.00
ALBI On 05/08/2010	Index Future	Buy	55	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010			Sell	55	0.00
ALBI On 05/08/2010			Buy	59	0.00
ALBI On 05/08/2010			Sell	59	0.00
ALBI On 05/08/2010			Buy	76	0.00
ALBI On 05/08/2010			Sell	76	0.00
ALBI On 05/08/2010			Buy	83	0.00
ALBI On 05/08/2010			Sell	83	0.00
All Bond Term Splits 7-12 Year					
AL7T On 05/08/2010			Buy	20	0.00
AL7T On 05/08/2010			Sell	20	0.00
Govi Total Return Index					
GOVI On 05/08/2010	GOVI		Buy	1	3,288.41
GOVI On 05/08/2010	GOVI		Sell	1	0.00
R186 Bond Future					
R186 On 04/11/2010			Buy	15	18,037.06
R186 On 04/11/2010			Sell	15	0.00
R201 Bond Future					
R201 On 04/11/2010			Sell	9	0.00
R201 On 04/11/2010			Buy	9	9,660.08
R203 Bond Future					
R203 On 04/11/2010			Buy	13	13,209.03
R203 On 04/11/2010			Sell	13	0.00
R203 On 05/08/2010			Buy	583	607,331.10
R203 On 05/08/2010			Sell	583	0.00
R204 Bond Future					
R204 On 04/11/2010			Sell	10	0.00
R204 On 04/11/2010			Buy	10	10,130.98
R207 Bond Future					
R207 On 05/08/2010			Buy	188	176,248.91
R207 On 05/08/2010			Sell	188	0.00
R208 Bond Futures					
R208 On 04/11/2010			Sell	12	0.00
R208 On 04/11/2010			Buy	12	10,707.92

R209 Bond Future

R209 On 04/11/2010 Bond Future	Buy	8	6,150.87
R209 On 04/11/2010 Bond Future	Sell	8	0.00

Grand Total for Daily Detailed Turnover:**1,526 854,764.36**