



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 02/11/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00

ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 04/11/2010	Index Future		Buy	1	0.00
ALBI On 04/11/2010	Index Future		Sell	1	0.00
ALBI On 04/11/2010	Index Future		Buy	1	0.00
ALBI On 04/11/2010	Index Future		Sell	1	0.00
ALBI On 04/11/2010	Index Future		Buy	1	0.00
ALBI On 04/11/2010	Index Future		Sell	1	0.00
ALBI On 04/11/2010	Index Future		Buy	1	0.00
ALBI On 04/11/2010	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Buy	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00
ALBI On 03/02/2011	Index Future		Sell	1	0.00

ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 03/02/2011	Index Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/02/2011			Sell	3	0.00
ALBI On 03/02/2011			Buy	3	0.00
ALBI On 03/02/2011			Sell	3	0.00
ALBI On 04/11/2010			Sell	3	0.00
ALBI On 04/11/2010			Buy	3	0.00
ALBI On 03/02/2011			Sell	3	0.00
ALBI On 03/02/2011			Buy	3	0.00
ALBI On 04/11/2010			Sell	4	0.00
ALBI On 04/11/2010			Buy	4	0.00
ALBI On 04/11/2010			Buy	4	0.00
ALBI On 04/11/2010			Sell	4	0.00
ALBI On 03/02/2011			Buy	4	0.00
ALBI On 03/02/2011			Sell	4	0.00
ALBI On 03/02/2011			Sell	4	0.00
ALBI On 03/02/2011			Buy	4	0.00
ALBI On 04/11/2010			Buy	4	0.00
ALBI On 04/11/2010			Sell	4	0.00
ALBI On 03/02/2011			Buy	4	0.00
ALBI On 03/02/2011			Sell	4	0.00
ALBI On 04/11/2010			Sell	5	0.00
ALBI On 04/11/2010			Buy	5	0.00
ALBI On 03/02/2011			Buy	5	0.00
ALBI On 03/02/2011			Sell	5	0.00
ALBI On 04/11/2010			Buy	5	0.00
ALBI On 04/11/2010			Sell	5	0.00
ALBI On 03/02/2011			Sell	5	0.00
ALBI On 03/02/2011			Buy	5	0.00
ALBI On 04/11/2010			Sell	6	0.00
ALBI On 04/11/2010			Buy	6	0.00
ALBI On 03/02/2011			Buy	6	0.00
ALBI On 03/02/2011			Sell	6	0.00

ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00
ALBI On 03/02/2011	Index Future	Buy	10	0.00
ALBI On 03/02/2011	Index Future	Sell	10	0.00
ALBI On 04/11/2010	Index Future	Sell	11	0.00
ALBI On 04/11/2010	Index Future	Buy	11	0.00
ALBI On 04/11/2010	Index Future	Buy	11	0.00
ALBI On 04/11/2010	Index Future	Sell	11	0.00
ALBI On 03/02/2011	Index Future	Buy	11	0.00
ALBI On 03/02/2011	Index Future	Sell	11	0.00
ALBI On 03/02/2011	Index Future	Sell	11	0.00
ALBI On 03/02/2011	Index Future	Buy	11	0.00
ALBI On 04/11/2010	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Buy	15	0.00
ALBI On 04/11/2010	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Sell	16	0.00
ALBI On 04/11/2010	Index Future	Buy	16	0.00
ALBI On 03/02/2011	Index Future	Sell	16	0.00
ALBI On 03/02/2011	Index Future	Buy	16	0.00
ALBI On 04/11/2010	Index Future	Sell	17	0.00
ALBI On 04/11/2010	Index Future	Buy	17	0.00
ALBI On 03/02/2011	Index Future	Buy	17	0.00
ALBI On 03/02/2011	Index Future	Sell	17	0.00
ALBI On 04/11/2010	Index Future	Sell	28	0.00
ALBI On 04/11/2010	Index Future	Buy	28	0.00
ALBI On 03/02/2011	Index Future	Buy	28	0.00
ALBI On 03/02/2011	Index Future	Sell	28	0.00
ALBI On 04/11/2010	Index Future	Sell	33	0.00
ALBI On 03/02/2011	Index Future	Buy	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010	Index Future		Buy	33	0.00
ALBI On 03/02/2011	Index Future		Sell	33	0.00
ALBI On 04/11/2010	Index Future		Buy	34	0.00
ALBI On 03/02/2011	Index Future		Sell	34	0.00
ALBI On 04/11/2010	Index Future		Sell	34	0.00
ALBI On 03/02/2011	Index Future		Buy	34	0.00
ALBI On 04/11/2010	Index Future		Buy	39	0.00
ALBI On 04/11/2010	Index Future		Sell	39	0.00
ALBI On 03/02/2011	Index Future		Sell	39	0.00
ALBI On 03/02/2011	Index Future		Buy	39	0.00
ALBI On 04/11/2010	Index Future		Sell	44	0.00
ALBI On 04/11/2010	Index Future		Buy	44	0.00
ALBI On 03/02/2011	Index Future		Buy	44	0.00
ALBI On 03/02/2011	Index Future		Sell	44	0.00
ALBI On 04/11/2010	Index Future		Buy	56	0.00
ALBI On 04/11/2010	Index Future		Sell	56	0.00
ALBI On 03/02/2011	Index Future		Sell	56	0.00
ALBI On 03/02/2011	Index Future		Buy	56	0.00
ALBI On 04/11/2010	Index Future		Sell	61	0.00
ALBI On 04/11/2010	Index Future		Buy	61	0.00
ALBI On 03/02/2011	Index Future		Buy	61	0.00
ALBI On 03/02/2011	Index Future		Sell	61	0.00
ALBI On 04/11/2010	Index Future		Buy	81	0.00
ALBI On 04/11/2010	Index Future		Sell	81	0.00
ALBI On 03/02/2011	Index Future		Sell	81	0.00
ALBI On 03/02/2011	Index Future		Buy	81	0.00
ALBI On 04/11/2010	Index Future		Buy	100	0.00
ALBI On 04/11/2010	Index Future		Sell	100	0.00
ALBI On 03/02/2011	Index Future		Buy	100	0.00
ALBI On 03/02/2011	Index Future		Sell	100	0.00
ALBI On 04/11/2010	Index Future		Sell	225	0.00

ALBI On 03/02/2011	Index Future	Buy	225	0.00
ALBI On 04/11/2010	Index Future	Buy	225	0.00
ALBI On 03/02/2011	Index Future	Sell	225	0.00
ALBI On 04/11/2010	Index Future	Buy	299	0.00
ALBI On 04/11/2010	Index Future	Sell	299	0.00
ALBI On 03/02/2011	Index Future	Sell	299	0.00
ALBI On 03/02/2011	Index Future	Buy	299	0.00
ALBI On 04/11/2010	Index Future	Sell	382	0.00
ALBI On 04/11/2010	Index Future	Buy	382	0.00
ALBI On 03/02/2011	Index Future	Sell	382	0.00
ALBI On 03/02/2011	Index Future	Buy	382	0.00
ALBI On 04/11/2010	Index Future	Buy	557	0.00
ALBI On 04/11/2010	Index Future	Sell	557	0.00
ALBI On 03/02/2011	Index Future	Buy	557	0.00
ALBI On 03/02/2011	Index Future	Sell	557	0.00
<b>All Bond Term Splits 7-12 Year</b>				
AL7T On 03/02/2011	Index Future	Buy	13	0.00
AL7T On 03/02/2011	Index Future	Sell	13	0.00
<b>Govi Total Return Index</b>				
GOVI On 03/02/2011	GOVI	Sell	45	0.00
GOVI On 04/11/2010	GOVI	Buy	45	155,943.45
GOVI On 04/11/2010	GOVI	Sell	45	0.00
GOVI On 03/02/2011	GOVI	Buy	45	158,193.45
<b>R157 Bond Future</b>				
R157 On 03/02/2011	Bond Future	Buy	13	16,940.74
R157 On 03/02/2011	Bond Future	Sell	13	0.00
R157 On 04/11/2010	Bond Future	Buy	502	644,787.83
R157 On 04/11/2010	Bond Future	Sell	502	0.00
R157 On 03/02/2011	Bond Future	Sell	502	0.00
R157 On 03/02/2011	Bond Future	Buy	502	654,642.84
<b>R186 Bond Future</b>				
R186 On 03/02/2011	Bond Future	Sell	23	0.00
R186 On 03/02/2011	Bond Future	Buy	23	28,319.16
R186 On 04/11/2010	Bond Future	Sell	3,045	0.00
R186 On 04/11/2010	Bond Future	Buy	3,045	3,852,895.14



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/02/2011			Sell	3,045	0.00
R186 On 03/02/2011			Buy	3,045	3,750,458.29
R186 On 04/11/2010			Buy	3,045	3,852,578.15
R186 On 04/11/2010			Sell	3,045	0.00
R186 On 03/02/2011			Sell	3,045	0.00
R186 On 03/02/2011			Buy	3,045	3,750,458.29
<b>R201 Bond Future</b>					
R201 On 03/02/2011			Buy	5	5,379.71
R201 On 03/02/2011			Sell	5	0.00
<b>R208 Bond Futures</b>					
R208 On 03/02/2011			Sell	17	0.00
R208 On 03/02/2011			Buy	17	15,993.17
<b>R209 Bond Future</b>					
R209 On 03/02/2011			Buy	12	9,932.43
R209 On 03/02/2011			Sell	12	0.00
R209 On 04/11/2010			Buy	21,600	17,622,463.68
R209 On 03/02/2011			Sell	21,600	0.00
R209 On 04/11/2010			Sell	21,600	0.00
R209 On 03/02/2011			Buy	21,600	17,892,036.00
<b>R211 Bond Future</b>					
R211 On 03/02/2011			Buy	539	551,483.24
R211 On 03/02/2011			Sell	539	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>61,308</b>	<b>52,962,505.57</b>