



Derivatives Daily Detailed Turnover Report

Date of Printout: 03/02/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Credit Index					
CRD1 On 04/02/2010			Buy	2	0.00
CRD1 On 04/02/2010			Sell	2	0.00
CRD1 On 06/05/2010			Sell	2	0.00
CRD1 On 06/05/2010			Buy	2	0.00
Govi Total Return Index					
GOVI On 04/02/2010			Buy	400	1,214,904.00
GOVI On 04/02/2010			Sell	400	0.00
Other Bond Index					
OTH1 On 04/02/2010			Buy	3	0.00
OTH1 On 04/02/2010			Sell	3	0.00
OTH1 On 06/05/2010			Sell	3	0.00
OTH1 On 06/05/2010			Buy	3	0.00
R157 Bond Future					
R157 On 04/02/2010			Buy	355	454,946.31
R157 On 04/02/2010			Sell	355	0.00
R157 On 06/05/2010			Sell	355	0.00
R157 On 06/05/2010			Buy	355	438,384.81
R157 On 06/05/2010			Buy	390	481,998.89
R157 On 06/05/2010			Sell	390	0.00
R157 On 04/02/2010			Sell	390	0.00
R157 On 04/02/2010			Buy	390	500,191.85
R157 On 04/02/2010			Buy	600	771,035.22
R157 On 04/02/2010			Sell	600	0.00

R157 On 06/05/2010	Bond Future	Sell	600	0.00
R157 On 06/05/2010	Bond Future	Buy	600	744,106.62
R157 On 04/02/2010	Bond Future	Buy	850	1,091,529.54
R157 On 04/02/2010	Bond Future	Sell	850	0.00
R157 On 06/05/2010	Bond Future	Sell	850	0.00
R157 On 06/05/2010	Bond Future	Buy	850	1,053,290.51
R186 Bond Future				
R186 On 04/02/2010	Bond Future	Buy	9,078	10,316,537.87
R186 On 04/02/2010	Bond Future	Sell	9,078	0.00
R186 On 06/05/2010	Bond Future	Sell	9,078	0.00
R186 On 06/05/2010	Bond Future	Buy	9,078	10,505,965.77
R203 Bond Future				
R203 On 06/05/2010	Bond Future	Sell	140	0.00
R203 On 06/05/2010	Bond Future	Buy	140	135,997.15
R203 On 04/02/2010	Bond Future	Buy	1,570	1,566,824.20
R203 On 04/02/2010	Bond Future	Sell	1,570	0.00
R203 On 06/05/2010	Bond Future	Sell	1,570	0.00
R203 On 06/05/2010	Bond Future	Buy	1,570	1,530,052.14
R204 Bond Future				
R204 On 04/02/2010	Bond Future	Buy	276	262,356.91
R204 On 04/02/2010	Bond Future	Sell	276	0.00
R207 Bond Future				
R207 On 06/05/2010	Bond Future	Sell	137	0.00
R207 On 06/05/2010	Bond Future	Buy	137	123,229.01
Total Return Total Index				
TRT1 On 04/02/2010	Index Future	Sell	100	0.00
TRT1 On 04/02/2010	Index Future	Buy	100	0.00
TRT1 On 06/05/2010	Index Future	Buy	100	0.00
TRT1 On 06/05/2010	Index Future	Sell	100	0.00
Grand Total for Daily Detailed Turnover:			26,849	31,191,350.79