



Derivatives Daily Detailed Turnover Report

Date of Prinout: 29/04/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/05/2010			Buy	4	0.00
ALBI On 06/05/2010			Sell	4	0.00
ALBI On 05/08/2010			Sell	4	0.00
ALBI On 05/08/2010			Buy	4	0.00
ALBI On 06/05/2010			Buy	5	0.00
ALBI On 06/05/2010			Sell	5	0.00
ALBI On 05/08/2010			Sell	5	0.00
ALBI On 05/08/2010			Buy	5	0.00
ALBI On 06/05/2010			Buy	8	0.00
ALBI On 06/05/2010			Sell	8	0.00
ALBI On 05/08/2010			Sell	8	0.00
ALBI On 05/08/2010			Buy	8	0.00
ALBI On 06/05/2010			Buy	15	0.00
ALBI On 06/05/2010			Sell	15	0.00
ALBI On 05/08/2010			Sell	15	0.00
ALBI On 05/08/2010			Buy	15	0.00
ALBI On 06/05/2010			Buy	16	0.00
ALBI On 06/05/2010			Sell	16	0.00
ALBI On 05/08/2010			Sell	16	0.00
ALBI On 05/08/2010			Buy	16	0.00
ALBI On 06/05/2010			Buy	17	0.00
ALBI On 06/05/2010			Sell	17	0.00

ALBI On 05/08/2010	Index Future	Sell	17	0.00
ALBI On 05/08/2010	Index Future	Buy	17	0.00
ALBI On 06/05/2010	Index Future	Buy	25	0.00
ALBI On 06/05/2010	Index Future	Sell	25	0.00
ALBI On 05/08/2010	Index Future	Sell	25	0.00
ALBI On 05/08/2010	Index Future	Buy	25	0.00
ALBI On 06/05/2010	Index Future	Buy	70	0.00
ALBI On 06/05/2010	Index Future	Sell	70	0.00
ALBI On 05/08/2010	Index Future	Sell	70	0.00
ALBI On 05/08/2010	Index Future	Buy	70	0.00
ALBI On 06/05/2010	Index Future	Buy	85	0.00
ALBI On 06/05/2010	Index Future	Sell	85	0.00
ALBI On 05/08/2010	Index Future	Sell	85	0.00
ALBI On 05/08/2010	Index Future	Buy	85	0.00
ALBI On 06/05/2010	Index Future	Sell	118	0.00
ALBI On 06/05/2010	Index Future	Buy	118	0.00
ALBI On 05/08/2010	Index Future	Buy	118	0.00
ALBI On 05/08/2010	Index Future	Sell	118	0.00

R157 Bond Future

R157 On 06/05/2010	Bond Future	Buy	9	11,382.33
R157 On 06/05/2010	Bond Future	Sell	9	0.00
R157 On 06/05/2010	Bond Future	Buy	10	12,647.03
R157 On 06/05/2010	Bond Future	Sell	10	0.00
R157 On 06/05/2010	Bond Future	Buy	11	13,911.73
R157 On 06/05/2010	Bond Future	Sell	11	0.00
R157 On 06/05/2010	Bond Future	Buy	14	17,705.84
R157 On 06/05/2010	Bond Future	Sell	14	0.00
R157 On 06/05/2010	Bond Future	Buy	21	26,558.76
R157 On 06/05/2010	Bond Future	Sell	21	0.00
R157 On 06/05/2010	Bond Future	Buy	21	26,558.76
R157 On 06/05/2010	Bond Future	Sell	21	0.00
R157 On 06/05/2010	Bond Future	Buy	36	45,529.31
R157 On 06/05/2010	Bond Future	Sell	36	0.00
R157 On 06/05/2010	Bond Future	Buy	37	46,794.01
R157 On 06/05/2010	Bond Future	Sell	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/05/2010	Bond Future		Buy	38	47,953.56
R157 On 06/05/2010	Bond Future		Sell	38	0.00
R157 On 06/05/2010	Bond Future		Sell	38	0.00
R157 On 06/05/2010	Bond Future		Buy	38	47,953.56
R157 On 06/05/2010	Bond Future		Buy	38	48,058.71
R157 On 06/05/2010	Bond Future		Sell	38	0.00
R157 On 06/05/2010	Bond Future		Buy	39	49,323.42
R157 On 06/05/2010	Bond Future		Sell	39	0.00
R157 On 06/05/2010	Bond Future		Buy	39	49,323.42
R157 On 06/05/2010	Bond Future		Sell	39	0.00
R157 On 06/05/2010	Bond Future		Buy	41	51,852.82
R157 On 06/05/2010	Bond Future		Sell	41	0.00
R157 On 06/05/2010	Bond Future		Buy	58	73,352.77
R157 On 06/05/2010	Bond Future		Sell	58	0.00
R157 On 06/05/2010	Bond Future		Buy	62	78,411.59
R157 On 06/05/2010	Bond Future		Sell	62	0.00
R157 On 06/05/2010	Bond Future		Buy	80	101,176.24
R157 On 06/05/2010	Bond Future		Sell	80	0.00
R157 On 06/05/2010	Bond Future		Buy	187	236,499.46
R157 On 06/05/2010	Bond Future		Sell	187	0.00
R157 On 06/05/2010	Bond Future		Buy	189	239,028.87
R157 On 06/05/2010	Bond Future		Sell	189	0.00
R157 On 06/05/2010	Bond Future		Buy	209	264,322.93
R157 On 06/05/2010	Bond Future		Sell	209	0.00
R157 On 06/05/2010	Bond Future		Buy	473	598,204.52
R157 On 06/05/2010	Bond Future		Sell	473	0.00
R157 On 06/05/2010	Bond Future		Buy	541	684,204.32
R157 On 06/05/2010	Bond Future		Sell	541	0.00
R157 On 06/05/2010	Bond Future		Buy	1,521	1,923,613.26
R157 On 06/05/2010	Bond Future		Sell	1,521	0.00
R157 On 06/05/2010	Bond Future		Buy	1,655	2,093,083.47

R157 On 06/05/2010	Bond Future			Sell	1,655	0.00
R157 On 06/05/2010	Bond Future			Buy	1,879	2,376,376.94
R157 On 06/05/2010	Bond Future			Sell	1,879	0.00
R157 On 05/08/2010	Bond Future			Buy	1,879	2,417,444.36
R157 On 05/08/2010	Bond Future			Sell	1,879	0.00
R157 On 06/05/2010	Bond Future			Sell	5,291	0.00
R157 On 06/05/2010	Bond Future			Buy	5,291	6,691,543.57
R157 On 05/08/2010	Bond Future			Sell	5,291	0.00
R157 On 05/08/2010	Bond Future			Buy	5,291	6,807,183.67

R186 Bond Future

R186 On 04/11/2010	Bond Future	8.75	Call	Sell	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	20	0.00
R186 On 05/08/2010	Bond Future			Buy	21	24,306.07
R186 On 05/08/2010	Bond Future			Sell	21	0.00
R186 On 06/05/2010	Bond Future			Buy	21	24,986.99
R186 On 06/05/2010	Bond Future			Sell	21	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	60	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	60	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	70	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	70	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	80	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	80	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	120	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	120	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/11/2010	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	8.75	Call	Sell	140	0.00
R186 On 04/11/2010	8.75	Call	Buy	140	0.00
R186 On 04/11/2010	8.75	Call	Sell	140	0.00
R186 On 04/11/2010	8.75	Call	Buy	140	0.00
R186 On 04/11/2010	8.75	Call	Sell	180	0.00
R186 On 04/11/2010	8.75	Call	Buy	180	0.00
R186 On 04/11/2010	8.75	Call	Sell	730	0.00
R186 On 04/11/2010	8.75	Call	Buy	730	0.00
R186 On 04/11/2010	8.75	Call	Sell	2,150	0.00
R186 On 04/11/2010	8.75	Call	Buy	2,150	0.00
R186 On 06/05/2010			Buy	9,141	10,876,481.92
R186 On 06/05/2010			Sell	9,141	0.00
R186 On 05/08/2010			Sell	9,141	0.00
R186 On 05/08/2010			Buy	9,141	10,580,083.17
R201 Bond Future					
R201 On 06/05/2010			Buy	486	520,288.66
R201 On 06/05/2010			Sell	486	0.00
R201 On 05/08/2010			Sell	486	0.00
R201 On 05/08/2010			Buy	486	507,807.40
R204 Bond Future					
R204 On 06/05/2010			Sell	1,552	0.00
R204 On 06/05/2010			Buy	1,552	1,551,682.62
R204 On 05/08/2010			Buy	1,552	1,515,832.66
R204 On 05/08/2010			Sell	1,552	0.00
R207 Bond Future					
R207 On 05/08/2010			Buy	40	36,458.01
R207 On 05/08/2010			Sell	40	0.00
R207 On 05/08/2010	8.25	Call	Buy	100	0.00
R207 On 05/08/2010	8.25	Call	Sell	100	0.00
R207 On 05/08/2010	9.25	Put	Sell	100	0.00
R207 On 05/08/2010	9.25	Put	Buy	100	0.00

R207 On 06/05/2010	Bond Future	Sell	600	0.00
R207 On 06/05/2010	Bond Future	Buy	600	560,018.46
R207 On 05/08/2010	Bond Future	Buy	600	547,870.50
R207 On 05/08/2010	Bond Future	Sell	600	0.00
R208 Bond Futures				
R208 On 06/05/2010	Bond Future	Sell	5,038	0.00
R208 On 06/05/2010	Bond Future	Buy	5,038	4,397,806.23
R208 On 05/08/2010	Bond Future	Buy	5,038	4,473,969.70
R208 On 05/08/2010	Bond Future	Sell	5,038	0.00
R209 Bond Future				
R209 On 05/08/2010	Bond Future	Buy	540	412,230.76
R209 On 05/08/2010	Bond Future	Sell	540	0.00
R209 On 06/05/2010	Bond Future	Sell	540	0.00
R209 On 06/05/2010	Bond Future	Buy	540	405,241.43
R209 On 06/05/2010	Bond Future	Sell	1,821	0.00
R209 On 06/05/2010	Bond Future	Buy	1,821	1,366,564.17
R209 On 05/08/2010	Bond Future	Sell	1,821	0.00
R209 On 05/08/2010	Bond Future	Buy	1,821	1,390,133.74
Grand Total for Daily Detailed Turnover:			63,371	64,271,761.73