



Derivatives Daily Detailed Turnover Report

Date of Printout: 03/05/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/05/2010			Buy	1	0.00
ALBI On 06/05/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 06/05/2010			Buy	1	0.00
ALBI On 06/05/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 06/05/2010			Sell	1	0.00
ALBI On 06/05/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 06/05/2010			Buy	1	0.00
ALBI On 06/05/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 06/05/2010			Buy	1	0.00
ALBI On 06/05/2010			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 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	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 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	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 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	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 06/05/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	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 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	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 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	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 06/05/2010			Index Future	Buy	2	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Buy	2	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Buy	3	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Buy	3	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Sell	4	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Buy	4	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Buy	4	0.00
ALBI On 06/05/2010			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 06/05/2010			Index Future	Sell	4	0.00
ALBI On 06/05/2010			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 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 05/08/2010	Index Future	Buy	6	0.00
ALBI On 05/08/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	7	0.00
ALBI On 06/05/2010	Index Future	Sell	7	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 06/05/2010	Index Future	Sell	7	0.00
ALBI On 06/05/2010	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	7	0.00
ALBI On 06/05/2010	Index Future	Buy	8	0.00
ALBI On 06/05/2010	Index Future	Sell	8	0.00
ALBI On 05/08/2010	Index Future	Buy	8	0.00
ALBI On 05/08/2010	Index Future	Sell	8	0.00
ALBI On 06/05/2010	Index Future	Sell	9	0.00
ALBI On 06/05/2010	Index Future	Buy	9	0.00
ALBI On 05/08/2010	Index Future	Sell	9	0.00
ALBI On 05/08/2010	Index Future	Buy	9	0.00
ALBI On 06/05/2010	Index Future	Buy	10	0.00
ALBI On 06/05/2010	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 06/05/2010	Index Future	Buy	12	0.00
ALBI On 06/05/2010	Index Future	Sell	12	0.00
ALBI On 05/08/2010	Index Future	Buy	12	0.00
ALBI On 05/08/2010	Index Future	Sell	12	0.00
ALBI On 06/05/2010	Index Future	Buy	13	0.00
ALBI On 06/05/2010	Index Future	Sell	13	0.00
ALBI On 05/08/2010	Index Future	Buy	13	0.00
ALBI On 05/08/2010	Index Future	Sell	13	0.00
ALBI On 06/05/2010	Index Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010			Sell	13	0.00
ALBI On 05/08/2010			Buy	13	0.00
ALBI On 05/08/2010			Sell	13	0.00
ALBI On 06/05/2010			Buy	14	0.00
ALBI On 06/05/2010			Sell	14	0.00
ALBI On 05/08/2010			Buy	14	0.00
ALBI On 05/08/2010			Sell	14	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			Buy	17	0.00
ALBI On 05/08/2010			Sell	17	0.00
ALBI On 06/05/2010			Buy	18	0.00
ALBI On 06/05/2010			Sell	18	0.00
ALBI On 05/08/2010			Buy	18	0.00
ALBI On 05/08/2010			Sell	18	0.00
ALBI On 06/05/2010			Sell	23	0.00
ALBI On 06/05/2010			Buy	23	0.00
ALBI On 05/08/2010			Buy	23	0.00
ALBI On 05/08/2010			Sell	23	0.00
ALBI On 05/08/2010			Buy	34	0.00
ALBI On 05/08/2010			Sell	34	0.00
ALBI On 06/05/2010			Buy	45	0.00
ALBI On 06/05/2010			Sell	45	0.00
ALBI On 05/08/2010			Buy	45	0.00
ALBI On 05/08/2010			Sell	45	0.00
ALBI On 05/08/2010			Buy	51	0.00
ALBI On 05/08/2010			Sell	51	0.00
ALBI On 06/05/2010			Buy	66	0.00
ALBI On 05/08/2010			Sell	66	0.00
ALBI On 06/05/2010			Sell	66	0.00
ALBI On 05/08/2010			Buy	66	0.00

ALBI On 05/08/2010	Index Future	Buy	129	0.00
ALBI On 05/08/2010	Index Future	Sell	129	0.00
ALBI On 05/08/2010	Index Future	Buy	137	0.00
ALBI On 05/08/2010	Index Future	Sell	137	0.00
ALBI On 05/08/2010	Index Future	Buy	160	0.00
ALBI On 05/08/2010	Index Future	Sell	160	0.00
ALBI On 05/08/2010	Index Future	Sell	180	0.00
ALBI On 05/08/2010	Index Future	Buy	180	0.00
ALBI On 06/05/2010	Index Future	Buy	331	0.00
ALBI On 06/05/2010	Index Future	Sell	331	0.00
ALBI On 05/08/2010	Index Future	Buy	331	0.00
ALBI On 05/08/2010	Index Future	Sell	331	0.00

All Bond Term Splits 7-12 Year:

AL7T On 06/05/2010	Index Future	Sell	1	0.00
AL7T On 06/05/2010	Index Future	Buy	1	0.00
AL7T On 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	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 05/08/2010	Index Future	Sell	2	0.00
AL7T On 05/08/2010	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 05/08/2010			Sell	2	0.00
AL7T On 05/08/2010			Buy	2	0.00
AL7T On 06/05/2010			Sell	3	0.00
AL7T On 06/05/2010			Buy	3	0.00
AL7T On 05/08/2010			Sell	3	0.00
AL7T On 05/08/2010			Buy	3	0.00
AL7T On 06/05/2010			Buy	3	0.00
AL7T On 06/05/2010			Sell	3	0.00
AL7T On 05/08/2010			Buy	3	0.00
AL7T On 05/08/2010			Sell	3	0.00
AL7T On 06/05/2010			Sell	3	0.00
AL7T On 06/05/2010			Buy	3	0.00
AL7T On 05/08/2010			Sell	3	0.00
AL7T On 05/08/2010			Buy	3	0.00
AL7T On 06/05/2010			Sell	10	0.00
AL7T On 06/05/2010			Buy	10	0.00
AL7T On 05/08/2010			Sell	10	0.00
AL7T On 05/08/2010			Buy	10	0.00
AL7T On 06/05/2010			Sell	34	0.00
AL7T On 06/05/2010			Buy	34	0.00
AL7T On 05/08/2010			Sell	34	0.00
AL7T On 05/08/2010			Buy	34	0.00
Inflation Linked Bond Index					
ILBI On 06/05/2010			Sell	489	0.00
ILBI On 06/05/2010			Buy	489	0.00
ILBI On 05/08/2010			Sell	489	0.00
ILBI On 05/08/2010			Buy	489	0.00
R204 Bond Future					
R204 On 06/05/2010			Buy	20	20,033.70
R204 On 06/05/2010			Sell	20	0.00
R204 On 05/08/2010			Buy	20	19,546.59

R204 On 05/08/2010 Bond Future

Sell

20

0.00

Grand Total for Daily Detailed Turnover:

3,119

39,580.29