



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 03/08/2010

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 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00
ALBI On 05/08/2010			Sell	1	0.00
ALBI On 05/08/2010			Buy	1	0.00
ALBI On 04/11/2010			Sell	1	0.00
ALBI On 04/11/2010			Buy	1	0.00

ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	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 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	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	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 04/11/2010	Index Future		Buy	2	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Buy	2	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Buy	2	0.00
ALBI On 04/11/2010	Index Future		Sell	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 04/11/2010	Index Future		Sell	2	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Sell	2	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Sell	2	0.00
ALBI On 04/11/2010	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 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 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	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 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 03/02/2011	Index Future	Buy	3	0.00
ALBI On 03/02/2011	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 03/02/2011	Index Future	Buy	3	0.00
ALBI On 03/02/2011	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 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	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 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	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 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	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 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010	Index Future		Buy	4	0.00
ALBI On 04/11/2010	Index Future		Sell	4	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Buy	4	0.00
ALBI On 04/11/2010	Index Future		Sell	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 04/11/2010	Index Future		Sell	4	0.00
ALBI On 04/11/2010	Index Future		Buy	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 04/11/2010	Index Future		Buy	4	0.00
ALBI On 04/11/2010	Index Future		Sell	4	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 04/11/2010	Index Future		Sell	5	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Sell	5	0.00
ALBI On 04/11/2010	Index Future		Buy	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 04/11/2010	Index Future		Buy	7	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future		Sell	7	0.00
ALBI On 04/11/2010	Index Future		Buy	7	0.00

ALBI On 05/08/2010	Index Future	Sell	8	0.00
ALBI On 05/08/2010	Index Future	Buy	8	0.00
ALBI On 04/11/2010	Index Future	Buy	8	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future	Buy	8	0.00
ALBI On 04/11/2010	Index Future	Sell	8	0.00
ALBI On 05/08/2010	Index Future	Sell	8	0.00
ALBI On 05/08/2010	Index Future	Buy	8	0.00
ALBI On 04/11/2010	Index Future	Sell	8	0.00
ALBI On 04/11/2010	Index Future	Buy	8	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 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	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 04/11/2010	Index Future	Sell	11	0.00
ALBI On 04/11/2010	Index Future	Buy	11	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 04/11/2010	Index Future	Buy	11	0.00
ALBI On 04/11/2010	Index Future	Sell	11	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 03/02/2011	Index Future	Buy	16	0.00
ALBI On 03/02/2011	Index Future	Sell	16	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 03/02/2011	Index Future	Buy	16	0.00
ALBI On 03/02/2011	Index Future	Sell	16	0.00
ALBI On 05/08/2010	Index Future	Sell	16	0.00
ALBI On 05/08/2010	Index Future	Buy	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010			Sell	16	0.00
ALBI On 04/11/2010			Buy	16	0.00
ALBI On 05/08/2010			Buy	22	0.00
ALBI On 05/08/2010			Sell	22	0.00
ALBI On 04/11/2010			Buy	22	0.00
ALBI On 04/11/2010			Sell	22	0.00
ALBI On 05/08/2010			Buy	23	0.00
ALBI On 05/08/2010			Sell	23	0.00
ALBI On 04/11/2010			Buy	23	0.00
ALBI On 04/11/2010			Sell	23	0.00
ALBI On 05/08/2010			Buy	37	0.00
ALBI On 05/08/2010			Sell	37	0.00
ALBI On 04/11/2010			Buy	37	0.00
ALBI On 04/11/2010			Sell	37	0.00
ALBI On 05/08/2010			Buy	45	0.00
ALBI On 05/08/2010			Sell	45	0.00
ALBI On 04/11/2010			Buy	45	0.00
ALBI On 04/11/2010			Sell	45	0.00
ALBI On 05/08/2010			Sell	49	0.00
ALBI On 05/08/2010			Buy	49	0.00
ALBI On 04/11/2010			Sell	49	0.00
ALBI On 04/11/2010			Buy	49	0.00
ALBI On 05/08/2010			Sell	56	0.00
ALBI On 05/08/2010			Buy	56	0.00
ALBI On 04/11/2010			Sell	56	0.00
ALBI On 04/11/2010			Buy	56	0.00
ALBI On 05/08/2010			Sell	83	0.00
ALBI On 05/08/2010			Buy	83	0.00
ALBI On 04/11/2010			Sell	83	0.00
ALBI On 04/11/2010			Buy	83	0.00
ALBI On 05/08/2010			Sell	100	0.00

ALBI On 05/08/2010	Index Future	Buy	100	0.00
ALBI On 04/11/2010	Index Future	Sell	100	0.00
ALBI On 04/11/2010	Index Future	Buy	100	0.00
ALBI On 05/08/2010	Index Future	Buy	150	0.00
ALBI On 05/08/2010	Index Future	Sell	150	0.00
ALBI On 04/11/2010	Index Future	Buy	150	0.00
ALBI On 04/11/2010	Index Future	Sell	150	0.00
<b>All Bond Term Splits 7-12 Year:</b>				
AL7T On 05/08/2010	Index Future	Buy	1	0.00
AL7T On 05/08/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	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 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	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 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	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 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 05/08/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Sell	2	0.00
AL7T On 04/11/2010	Index Future	Buy	2	0.00
AL7T On 04/11/2010	Index Future	Sell	2	0.00
AL7T On 05/08/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Sell	2	0.00
AL7T On 04/11/2010	Index Future	Sell	2	0.00
AL7T On 04/11/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Buy	3	0.00
AL7T On 05/08/2010	Index Future	Sell	3	0.00
AL7T On 04/11/2010	Index Future	Buy	3	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 04/11/2010			Sell	3	0.00
AL7T On 05/08/2010			Buy	3	0.00
AL7T On 05/08/2010			Sell	3	0.00
AL7T On 04/11/2010			Buy	3	0.00
AL7T On 04/11/2010			Sell	3	0.00
AL7T On 05/08/2010			Buy	10	0.00
AL7T On 05/08/2010			Sell	10	0.00
AL7T On 04/11/2010			Buy	10	0.00
AL7T On 04/11/2010			Sell	10	0.00
AL7T On 05/08/2010			Buy	14	0.00
AL7T On 05/08/2010			Sell	14	0.00
AL7T On 04/11/2010			Buy	14	0.00
AL7T On 04/11/2010			Sell	14	0.00
<b>Inflation Linked Bond Index</b>					
ILBI On 05/08/2010			Buy	489	0.00
ILBI On 05/08/2010			Sell	489	0.00
ILBI On 04/11/2010			Buy	494	0.00
ILBI On 04/11/2010			Sell	494	0.00
<b>R157 Bond Future</b>					
R157 On 05/08/2010			Buy	355	461,266.59
R157 On 05/08/2010			Sell	355	0.00
R157 On 04/11/2010			Buy	355	444,376.33
R157 On 04/11/2010			Sell	355	0.00
<b>R207 Bond Future</b>					
R207 On 04/11/2010			Sell	800	0.00
R207 On 04/11/2010			Buy	800	761,721.92
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,102</b>	<b>1,667,364.83</b>