Derivatives Daily Detailed Turnover Report

Date of Prinout: 27/07/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 05/08/2010 Index Future			Sell	45	0.00
ALBI On 05/08/2010 Index Future			Buy	45	0.00
Govi Total Return Index					
GOVI On 04/11/2010 GOVI			Buy	38	126,273.24
GOVI On 04/11/2010 GOVI			Sell	38	0.00
R186 Bond Future					
R186 On 04/11/2010 Bond Future			Buy	28	33,467.60
R186 On 04/11/2010 Bond Future			Sell	28	0.00
R201 Bond Future					
R201 On 04/11/2010 Bond Future			Sell	12	0.00
R201 On 04/11/2010 Bond Future			Buy	12	12,845.96
R201 On 04/11/2010 Bond Future			Sell	269	0.00
R201 On 04/11/2010 Bond Future			Buy	269	287,619.88
R201 On 04/11/2010 Bond Future			Sell	921	0.00
R201 On 04/11/2010 Bond Future			Buy	921	984,750.61
R203 Bond Future					
R203 On 04/11/2010 Bond Future			Buy	13	13,157.31
R203 On 04/11/2010 Bond Future			Sell	13	0.00
R204 Bond Future					
R204 On 04/11/2010 Bond Future			Sell	9	0.00
R204 On 04/11/2010 Bond Future			Buy	9	9,083.78
R204 On 04/11/2010 Bond Future			Sell	10	0.00
R204 On 04/11/2010 Bond Future			Buy	10	10,117.18
R208 Bond Futures					

R208 On 04/11/2010	Bond Future	Sell	17	0.00
R208 On 04/11/2010	Bond Future	Buy	17	15,088.28
Grand Total for Daily Detailed Turnover:			**1,362**	**1,492,403.84**