Derivatives Daily Detailed Turnover Report

Date of Prinout: 05/08/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 04/11/2010 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 04/11/2010 Index Future			Buy	1	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 04/11/2010 Index Future			Buy	2	0.00
Govi Total Return Index					
GOVI On 05/08/2010 GOVI			Buy	61	200,460.64
GOVI On 05/08/2010 GOVI			Sell	61	0.00
GOVI On 04/11/2010 GOVI			Sell	61	0.00
GOVI On 04/11/2010 GOVI			Buy	61	203,846.75
Inflation Linked Bond Index					
ILBI On 04/11/2010 Index Future			Sell	1	0.00
ILBI On 04/11/2010 Index Future			Buy	1	0.00
ILBI On 05/08/2010 Index Future			Buy	12	0.00
ILBI On 05/08/2010 Index Future			Sell	12	0.00
ILBI On 04/11/2010 Index Future			Sell	12	0.00
ILBI On 04/11/2010 Index Future			Buy	12	0.00
R157 Bond Future					
R157 On 05/08/2010 Bond Future			Buy	410	532,377.58
R157 On 05/08/2010 Bond Future			Sell	410	0.00

R157 On 04/11/2010	Bond Future	Sell	502	0.00
R157 On 04/11/2010	Bond Future	Buy	502	627,883.28
R157 On 05/08/2010	Bond Future	Buy	502	651,334.31
R157 On 05/08/2010	Bond Future	Sell	502	0.00
R186 Bond Future				
R186 On 05/08/2010	Bond Future	Sell	187	0.00
R186 On 05/08/2010	Bond Future	Buy	187	221,669.07
R186 On 04/11/2010	Bond Future	Buy	187	225,331.56
R186 On 04/11/2010	Bond Future	Sell	187	0.00
Grand Total for Daily Detailed Turnover:			**1,941**	**2,662,903.18**