



Derivatives Daily Detailed Turnover Report

Date of Printout: 06/05/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
Govi Total Return Index						
GOVI On 05/08/2010	GOVI		Buy	1	3,185.19	
GOVI On 05/08/2010	GOVI		Sell	1	0.00	
GOVI On 05/08/2010	GOVI		Sell	54	0.00	
GOVI On 05/08/2010	GOVI		Buy	54	172,378.26	
GOVI On 06/05/2010	GOVI		Buy	55	172,526.20	
GOVI On 06/05/2010	GOVI		Sell	55	0.00	
Inflation Linked Bond Index						
ILBI On 06/05/2010	Index Future		Sell	8	0.00	
ILBI On 06/05/2010	Index Future		Buy	8	0.00	
ILBI On 05/08/2010	Index Future		Sell	8	0.00	
ILBI On 05/08/2010	Index Future		Buy	8	0.00	
ILBI On 06/05/2010	Index Future		Buy	16	0.00	
ILBI On 06/05/2010	Index Future		Sell	16	0.00	
R157 Bond Future						
R157 On 06/05/2010	Bond Future	7.90	Call	Sell	10	0.00
R157 On 06/05/2010	Bond Future	7.90	Call	Buy	10	0.00
R203 Bond Future						
R203 On 06/05/2010	Bond Future		Sell	29	0.00	
R203 On 06/05/2010	Bond Future		Buy	29	28,681.37	
R203 On 06/05/2010	Bond Future		Sell	29	0.00	
R203 On 06/05/2010	Bond Future		Buy	29	28,681.37	
R203 On 06/05/2010	Bond Future		Sell	29	0.00	
R203 On 06/05/2010	Bond Future		Buy	29	28,788.58	

R203 On 05/08/2010	Bond Future			Buy	29	29,297.92
R203 On 05/08/2010	Bond Future			Sell	29	0.00
R203 On 06/05/2010	Bond Future			Sell	58	0.00
R203 On 06/05/2010	Bond Future			Buy	58	57,577.16
R204 Bond Future						
R204 On 06/05/2010	Bond Future			Buy	200	194,356.00
R204 On 06/05/2010	Bond Future			Sell	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Call	Sell	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Call	Buy	200	0.00
R207 Bond Future						
R207 On 06/05/2010	Bond Future			Sell	29	0.00
R207 On 06/05/2010	Bond Future			Buy	29	26,778.14
R207 On 05/08/2010	Bond Future			Buy	29	26,195.43
R207 On 05/08/2010	Bond Future			Sell	29	0.00
Grand Total for Daily Detailed Turnover:					784	768,445.63