Derivatives Daily Detailed Turnover Report

Date of Prinout: 28/06/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 05/08/2010	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	3	0.00
ALBI On 05/08/2010	Index Future			Buy	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 05/08/2010	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	10	0.00
ALBI On 05/08/2010	Index Future			Buy	10	0.00
R186 Bond Future						
R186 On 05/08/2010	Bond Future	8.75	Call	Sell	484	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Buy	484	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	484	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	484	0.00
R204 Bond Future						
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	4	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	4	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	28	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	28	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	74	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	74	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	214	0.00

R204 On 05/08/2010	Bond Future	8.70	Put	Sell	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	214	0.00
Grand Total for Daily Detailed Turnover:					**1,738**	**0.00**