Derivatives Daily Detailed Turnover Report

Date of Prinout: 16/07/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 05/08/2010	Index Future			Sell	5	0.00
ALBI On 05/08/2010	Index Future			Buy	5	0.00
ALBI On 05/08/2010	Index Future			Sell	45	0.00
ALBI On 05/08/2010	Index Future			Buy	45	0.00
ALBI On 05/08/2010	Index Future			Sell	66	0.00
ALBI On 05/08/2010	Index Future			Buy	66	0.00
ALBI On 05/08/2010	Index Future			Buy	116	0.00
ALBI On 05/08/2010	Index Future			Sell	116	0.00
R186 Bond Future						
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	40	0.00
R186 On 05/08/2010	Bond Future			Buy	71	81,549.16
R186 On 05/08/2010	Bond Future			Sell	71	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	330	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	330	0.00
R203 Bond Future						
R203 On 05/08/2010	Bond Future			Buy	46	47,135.94
R203 On 05/08/2010	Bond Future			Sell	46	0.00
R204 Bond Future						
R204 On 05/08/2010	Bond Future			Buy	41	40,212.46
R204 On 05/08/2010	Bond Future			Sell	41	0.00
R208 Bond Futures						
R208 On 05/08/2010	Bond Future			Buy	71	63,223.51

R208 On 05/08/2010 Bond Future	Sell	71	0.00
Grand Total for Daily Detailed Turnover:		**831**	**232,121.07**