



Derivatives Daily Detailed Turnover Report

Date of Prinout: 21/07/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 05/08/2010			Buy	4	0.00
ALBI On 05/08/2010			Sell	4	0.00
ALBI On 05/08/2010			Sell	4	0.00
ALBI On 05/08/2010			Buy	4	0.00
R157 Bond Future					
R157 On 05/08/2010			Sell	1,155	0.00
R157 On 05/08/2010			Buy	1,155	1,499,084.32
R157 On 04/11/2010			Buy	1,155	1,445,209.69
R157 On 04/11/2010			Sell	1,155	0.00
R157 On 05/08/2010			Buy	4,155	5,392,809.82
R157 On 05/08/2010			Sell	4,155	0.00
R157 On 04/11/2010			Sell	4,155	0.00
R157 On 04/11/2010			Buy	4,155	5,199,001.09
R186 Bond Future					
R186 On 05/08/2010			Sell	21	0.00
R186 On 05/08/2010			Buy	21	24,323.98
R186 On 04/11/2010			Buy	21	24,727.77
R186 On 04/11/2010			Sell	21	0.00
R186 On 05/08/2010			Buy	2,604	3,031,291.40
R186 On 05/08/2010			Sell	2,604	0.00
R186 On 05/08/2010			Buy	12,012	13,913,314.62
R186 On 05/08/2010			Sell	12,012	0.00
R186 On 04/11/2010			Sell	12,012	0.00

R186 On 04/11/2010	Bond Future	Buy	12,012	14,144,282.55
R201 Bond Future				
R201 On 05/08/2010	Bond Future	Buy	1,364	1,438,637.40
R201 On 05/08/2010	Bond Future	Sell	1,364	0.00
R201 On 04/11/2010	Bond Future	Sell	1,364	0.00
R201 On 04/11/2010	Bond Future	Buy	1,364	1,462,484.76
R203 Bond Future				
R203 On 05/08/2010	Bond Future	Buy	2,215	2,288,351.50
R203 On 05/08/2010	Bond Future	Sell	2,215	0.00
R203 On 04/11/2010	Bond Future	Sell	2,215	0.00
R203 On 04/11/2010	Bond Future	Buy	2,215	2,233,944.45
R204 Bond Future				
R204 On 05/08/2010	Bond Future	Buy	2,456	2,427,239.26
R204 On 05/08/2010	Bond Future	Sell	2,456	0.00
R204 On 04/11/2010	Bond Future	Sell	2,456	0.00
R204 On 04/11/2010	Bond Future	Buy	2,456	2,467,499.73
R207 Bond Future				
R207 On 05/08/2010	Bond Future	Buy	600	555,266.82
R207 On 05/08/2010	Bond Future	Sell	600	0.00
R207 On 04/11/2010	Bond Future	Sell	600	0.00
R207 On 04/11/2010	Bond Future	Buy	600	564,468.36
R208 Bond Futures				
R208 On 05/08/2010	Bond Future	Buy	6,835	6,135,217.66
R208 On 05/08/2010	Bond Future	Sell	6,835	0.00
R208 On 04/11/2010	Bond Future	Sell	6,835	0.00
R208 On 04/11/2010	Bond Future	Buy	6,835	6,004,662.33
R209 Bond Future				
R209 On 05/08/2010	Bond Future	Sell	540	0.00
R209 On 05/08/2010	Bond Future	Buy	540	411,673.64
R209 On 04/11/2010	Bond Future	Buy	540	401,497.94
R209 On 04/11/2010	Bond Future	Sell	540	0.00
R209 On 05/08/2010	Bond Future	Buy	2,406	1,834,234.79
R209 On 05/08/2010	Bond Future	Sell	2,406	0.00
R209 On 04/11/2010	Bond Future	Sell	2,406	0.00
R209 On 04/11/2010	Bond Future	Buy	2,406	1,788,896.37

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
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Grand Total for Daily Detailed Turnover:

70,130

74,688,120.23