



Derivatives Daily Detailed Turnover Report

Date of Prinout: 27/10/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 04/11/2010	GOVI		Sell	5	0.00
GOVI On 04/11/2010	GOVI		Buy	5	17,172.95
GOVI On 03/02/2011	GOVI		Sell	10	0.00
GOVI On 03/02/2011	GOVI		Buy	10	34,876.10
R157 Bond Future					
R157 On 03/02/2011	Bond Future		Sell	4	0.00
R157 On 03/02/2011	Bond Future		Buy	4	5,172.83
R157 On 04/11/2010	Bond Future		Sell	1,180	0.00
R157 On 04/11/2010	Bond Future		Buy	1,180	1,501,068.80
R157 On 03/02/2011	Bond Future		Sell	1,180	0.00
R157 On 03/02/2011	Bond Future		Buy	1,180	1,524,322.23
R157 On 04/11/2010	Bond Future		Sell	3,690	0.00
R157 On 04/11/2010	Bond Future		Buy	3,690	4,694,020.22
R157 On 03/02/2011	Bond Future		Sell	3,690	0.00
R157 On 03/02/2011	Bond Future		Buy	3,690	4,766,736.47
R186 Bond Future					
R186 On 03/02/2011	Bond Future		Buy	2	2,431.88
R186 On 03/02/2011	Bond Future		Sell	2	0.00
R186 On 03/02/2011	Bond Future		Sell	10	0.00
R186 On 03/02/2011	Bond Future		Buy	10	12,195.67
R186 On 04/11/2010	Bond Future		Sell	21	0.00
R186 On 04/11/2010	Bond Future		Buy	21	26,240.17
R186 On 03/02/2011	Bond Future		Buy	21	25,534.70

R186 On 03/02/2011	Bond Future	Sell	21	0.00
R186 On 04/11/2010	Bond Future	Buy	9,740	12,170,440.71
R186 On 04/11/2010	Bond Future	Sell	9,740	0.00
R186 On 03/02/2011	Bond Future	Buy	9,740	11,836,380.13
R186 On 03/02/2011	Bond Future	Sell	9,740	0.00
R186 On 04/11/2010	Bond Future	Sell	10,491	0.00
R186 On 04/11/2010	Bond Future	Buy	10,491	13,108,839.16
R186 On 03/02/2011	Bond Future	Buy	10,491	12,756,404.51
R186 On 03/02/2011	Bond Future	Sell	10,491	0.00
R201 Bond Future				
R201 On 04/11/2010	Bond Future	Buy	51	55,770.32
R201 On 04/11/2010	Bond Future	Sell	51	0.00
R201 On 03/02/2011	Bond Future	Buy	51	54,384.14
R201 On 03/02/2011	Bond Future	Sell	51	0.00
R201 On 04/11/2010	Bond Future	Buy	319	348,837.86
R201 On 04/11/2010	Bond Future	Sell	319	0.00
R201 On 03/02/2011	Bond Future	Buy	319	340,167.47
R201 On 03/02/2011	Bond Future	Sell	319	0.00
R203 Bond Future				
R203 On 03/02/2011	Bond Future	Sell	1	0.00
R203 On 03/02/2011	Bond Future	Buy	1	1,051.54
R203 On 04/11/2010	Bond Future	Buy	1,402	1,451,808.01
R203 On 04/11/2010	Bond Future	Sell	1,402	0.00
R203 On 03/02/2011	Bond Future	Buy	1,402	1,474,264.13
R203 On 03/02/2011	Bond Future	Sell	1,402	0.00
R204 Bond Future				
R204 On 03/02/2011	Bond Future	Buy	1	1,011.31
R204 On 03/02/2011	Bond Future	Sell	1	0.00
R204 On 03/02/2011	Bond Future	Buy	12	12,154.37
R204 On 03/02/2011	Bond Future	Sell	12	0.00
R204 On 04/11/2010	Bond Future	Sell	1,864	0.00
R204 On 04/11/2010	Bond Future	Buy	1,864	1,930,325.59
R204 On 03/02/2011	Bond Future	Sell	1,864	0.00
R204 On 03/02/2011	Bond Future	Buy	1,864	1,885,075.32
R207 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 04/11/2010			Buy	600	584,630.22
R207 On 04/11/2010			Sell	600	0.00
R207 On 03/02/2011			Buy	600	571,829.28
R207 On 03/02/2011			Sell	600	0.00
R207 On 04/11/2010			Buy	800	779,556.72
R207 On 04/11/2010			Sell	800	0.00
R207 On 03/02/2011			Buy	800	762,050.56
R207 On 03/02/2011			Sell	800	0.00
R208 Bond Futures					
R208 On 03/02/2011			Sell	1	0.00
R208 On 03/02/2011			Buy	1	930.71
R208 On 04/11/2010			Sell	5,596	0.00
R208 On 04/11/2010			Buy	5,596	5,128,989.74
R208 On 03/02/2011			Sell	5,596	0.00
R208 On 03/02/2011			Buy	5,596	5,208,261.55
R209 Bond Future					
R209 On 04/11/2010			Buy	528	424,014.20
R209 On 04/11/2010			Sell	528	0.00
R209 On 03/02/2011			Buy	528	430,572.86
R209 On 03/02/2011			Sell	528	0.00
R209 On 04/11/2010			Buy	2,097	1,684,010.95
R209 On 04/11/2010			Sell	2,097	0.00
R209 On 03/02/2011			Buy	2,097	1,710,059.25
R209 On 03/02/2011			Sell	2,097	0.00
Grand Total for Daily Detailed Turnover:				76,804	87,321,592.61