



Derivatives Daily Detailed Turnover Report

Date of Printout: 04/05/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Credit Index					
CRD1 On 06/05/2010			Sell	2	0.00
CRD1 On 06/05/2010			Buy	2	0.00
CRD1 On 05/08/2010			Buy	2	0.00
CRD1 On 05/08/2010			Sell	2	0.00
Govi Total Return Index					
GOVI On 06/05/2010	GOVI		Buy	265	841,125.90
GOVI On 06/05/2010	GOVI		Sell	265	0.00
GOVI On 05/08/2010	GOVI		Sell	265	0.00
GOVI On 05/08/2010	GOVI		Buy	265	855,987.10
Other Bond Index					
OTH1 On 05/08/2010			Buy	3	0.00
OTH1 On 05/08/2010			Sell	3	0.00
OTH1 On 06/05/2010			Sell	3	0.00
OTH1 On 06/05/2010			Buy	3	0.00
R157 Bond Future					
R157 On 06/05/2010			Buy	192	242,557.13
R157 On 06/05/2010			Sell	192	0.00
R157 On 06/05/2010			Buy	192	242,557.13
R157 On 06/05/2010			Sell	192	0.00
R157 On 06/05/2010			Sell	502	0.00
R157 On 06/05/2010			Buy	502	634,185.84
R157 On 05/08/2010			Buy	502	645,236.81
R157 On 05/08/2010			Sell	502	0.00

R186 Bond Future

R186 On 06/05/2010	Bond Future	Buy	254	301,541.15
R186 On 06/05/2010	Bond Future	Sell	254	0.00
R186 On 06/05/2010	Bond Future	Buy	264	313,412.85
R186 On 06/05/2010	Bond Future	Sell	264	0.00
R186 On 06/05/2010	Bond Future	Buy	8,665	762,779.95
R186 On 06/05/2010	Bond Future	Sell	8,665	0.00
R186 On 05/08/2010	Bond Future	Sell	8,665	0.00
R186 On 05/08/2010	Bond Future	Buy	8,665	10,007,023.07
R186 On 06/05/2010	Bond Future	Buy	8,665	762,779.95
R186 On 06/05/2010	Bond Future	Sell	8,665	0.00
R186 On 06/05/2010	Bond Future	Sell	8,665	0.00
R186 On 06/05/2010	Bond Future	Buy	8,665	10,286,827.18

R203 Bond Future

R203 On 06/05/2010	Bond Future	Sell	1,570	0.00
R203 On 06/05/2010	Bond Future	Buy	1,570	1,574,280.13
R203 On 05/08/2010	Bond Future	Buy	1,570	1,601,639.58
R203 On 05/08/2010	Bond Future	Sell	1,570	0.00

R207 Bond Future

R207 On 05/08/2010	Bond Future	Sell	40	0.00
R207 On 05/08/2010	Bond Future	Buy	40	36,458.01

Total Return Total Index

TRT1 On 06/05/2010	Index Future	Buy	100	0.00
TRT1 On 06/05/2010	Index Future	Sell	100	0.00
TRT1 On 05/08/2010	Index Future	Sell	100	0.00
TRT1 On 05/08/2010	Index Future	Buy	100	0.00

Grand Total for Daily Detailed Turnover:**40,486****29,108,391.81**