Derivatives Daily Detailed Turnover Report

Date of Prinout: 15/01/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 06/05/2010	Index Future			Sell	1	0.00
ALBI On 06/05/2010	Index Future			Buy	1	0.00
ALBI On 06/05/2010	Index Future			Sell	1	0.00
ALBI On 06/05/2010	Index Future			Buy	1	0.00
ALBI On 06/05/2010	Index Future			Sell	1	0.00
ALBI On 06/05/2010	Index Future			Buy	1	0.00
ALBI On 06/05/2010	Index Future			Sell	2	0.00
ALBI On 06/05/2010	Index Future			Buy	2	0.00
ALBI On 06/05/2010	Index Future			Sell	4	0.00
ALBI On 06/05/2010	Index Future			Buy	4	0.00
ALBI On 06/05/2010	Index Future			Sell	20	0.00
ALBI On 06/05/2010	Index Future			Buy	20	0.00
Jibar Tradeable Future						
JBAF On 20/01/2010	Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	2,500	0.00
R157 Bond Future						
R157 On 04/02/2010	Bond Future			Sell	16	0.00
R157 On 04/02/2010	Bond Future			Buy	16	20,255.33
R186 Bond Future						

R186 On 04/02/2010	Bond Future	Sell	44	0.00
R186 On 04/02/2010	Bond Future	Buy	44	48,817.33
R208 Bond Futures				
R208 On 04/02/2010	Bond Future	Sell	13	0.00
R208 On 04/02/2010	Bond Future	Buy	13	10,931.64
R208 On 04/02/2010	Bond Future	Sell	130	0.00
R208 On 04/02/2010	Bond Future	Buy	130	109,316.35
R208 On 04/02/2010	Bond Future	Buy	130	109,316.35
R208 On 04/02/2010	Bond Future	Sell	130	0.00
R209 Bond Future				
R209 On 04/02/2010	Bond Future	Buy	1	733.09
R209 On 04/02/2010	Bond Future	Sell	1	0.00
Grand Total for Daily Detailed Turnover:			**7,863**	**299,370.08**