



Derivatives Daily Detailed Turnover Report

Date of Printout: 01/11/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 03/02/2011			Sell	39	0.00
ALBI On 03/02/2011			Buy	39	0.00
All Bond Term Splits 7-12 Year					
AL7T On 04/11/2010			Buy	1	0.00
AL7T On 04/11/2010			Sell	1	0.00
AL7T On 04/11/2010			Buy	1	0.00
AL7T On 04/11/2010			Sell	1	0.00
AL7T On 04/11/2010			Buy	1	0.00
AL7T On 04/11/2010			Sell	1	0.00
AL7T On 04/11/2010			Buy	1	0.00
AL7T On 04/11/2010			Sell	1	0.00
AL7T On 04/11/2010			Buy	1	0.00
AL7T On 04/11/2010			Sell	1	0.00
AL7T On 04/11/2010			Buy	1	0.00
AL7T On 04/11/2010			Sell	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00
AL7T On 03/02/2011			Sell	1	0.00
AL7T On 03/02/2011			Buy	1	0.00

AL7T On 03/02/2011	Index Future		Sell	1	0.00
AL7T On 03/02/2011	Index Future		Buy	1	0.00
AL7T On 04/11/2010	Index Future		Buy	1	0.00
AL7T On 04/11/2010	Index Future		Sell	1	0.00
AL7T On 03/02/2011	Index Future		Sell	1	0.00
AL7T On 03/02/2011	Index Future		Buy	1	0.00
AL7T On 04/11/2010	Index Future		Buy	10	0.00
AL7T On 04/11/2010	Index Future		Sell	10	0.00
AL7T On 03/02/2011	Index Future		Sell	10	0.00
AL7T On 03/02/2011	Index Future		Buy	10	0.00
AL7T On 04/11/2010	Index Future		Buy	14	0.00
AL7T On 04/11/2010	Index Future		Sell	14	0.00
AL7T On 04/11/2010	Index Future		Buy	12,000	0.00
AL7T On 04/11/2010	Index Future		Sell	12,000	0.00
AL7T On 04/11/2010	Index Future		Sell	12,000	0.00
AL7T On 04/11/2010	Index Future		Buy	12,000	0.00

Inflation Linked Bond Index

ILBI On 04/11/2010	Index Future		Buy	141	0.00
ILBI On 04/11/2010	Index Future		Sell	141	0.00
ILBI On 03/02/2011	Index Future		Sell	141	0.00
ILBI On 03/02/2011	Index Future		Buy	141	0.00
ILBI On 04/11/2010	Index Future		Buy	353	0.00
ILBI On 04/11/2010	Index Future		Sell	353	0.00
ILBI On 03/02/2011	Index Future		Sell	353	0.00
ILBI On 03/02/2011	Index Future		Buy	353	0.00

R186 Bond Future

R186 On 03/02/2011	Bond Future	7.75	Call	Sell	130	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	130	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	200	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	200	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	270	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	270	0.00

R212 Bond Future

R212 On 03/02/2011	Bond Future			Sell	71	0.00
R212 On 03/02/2011	Bond Future			Buy	71	72,491.71

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/11/2010			Buy	100	101,829.00
R212 On 04/11/2010			Sell	100	0.00
R212 On 04/11/2010			Buy	100	101,829.00
R212 On 04/11/2010			Sell	100	0.00
R212 On 04/11/2010			Buy	100	101,829.00
R212 On 04/11/2010			Sell	100	0.00
R212 On 03/02/2011			Sell	120	0.00
R212 On 03/02/2011			Buy	120	122,521.20
R212 On 03/02/2011			Sell	125	0.00
R212 On 03/02/2011			Buy	125	127,626.25
R212 On 03/02/2011			Sell	132	0.00
R212 On 03/02/2011			Buy	132	134,773.32
R212 On 04/11/2010			Buy	780	794,266.20
R212 On 04/11/2010			Sell	780	0.00
R212 On 03/02/2011			Sell	1,180	0.00
R212 On 03/02/2011			Buy	1,180	1,204,791.80
Grand Total for Daily Detailed Turnover:				28,382	2,761,957.48