Derivatives Daily Detailed Turnover Report

Date of Prinout: 31/01/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 05/05/2011	Index Future			Buy	2	0.00
ALBI On 05/05/2011	Index Future			Sell	2	0.00
Credit Index						
CRD1 On 03/02/2011	Index Future			Buy	2	0.00
CRD1 On 05/05/2011	Index Future			Sell	2	0.00
CRD1 On 03/02/2011	Index Future			Sell	2	0.00
CRD1 On 05/05/2011	Index Future			Buy	2	0.00
Jibar Tradeable Future						
JBAF On 19/12/2012	Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/12/2012	Jibar Tradeable Future			Sell	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future			Sell	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future			Buy	500	0.00
Other Bond Index						
OTH1 On 03/02/2011	Index Future			Sell	3	0.00
OTH1 On 05/05/2011	Index Future			Buy	3	0.00
OTH1 On 03/02/2011	Index Future			Buy	3	0.00
OTH1 On 05/05/2011	Index Future			Sell	3	0.00
R157 Bond Future						
R157 On 05/05/2011	Bond Future			Sell	1,700	0.00
R157 On 03/02/2011	Bond Future			Buy	1,700	2,147,466.52
R157 On 05/05/2011	Bond Future			Buy	1,700	2,060,649.39
R157 On 03/02/2011	Bond Future			Sell	1,700	0.00
R186 Bond Future						
R186 On 04/08/2011	Bond Future			Buy	140	159,855.51

R186 On 04/08/2011	Bond Future	Sell	140	0.00
R202 Bond Future				
R202 On 03/02/2011	Bond Future	Buy	3,538	5,841,450.28
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Buy	3,538	5,925,123.98
R212 Bond Future				
R212 On 03/02/2011	Bond Future	Buy	2,278	2,328,936.08
R212 On 03/02/2011	Bond Future	Sell	2,278	0.00
R212 On 05/05/2011	Bond Future	Sell	2,278	0.00
R212 On 05/05/2011	Bond Future	Buy	2,278	2,362,248.64
Total Return Total Index				
TRT1 On 03/02/2011	Index Future	Sell	100	0.00
TRT1 On 05/05/2011	Index Future	Buy	100	0.00
TRT1 On 03/02/2011	Index Future	Buy	100	0.00
TRT1 On 05/05/2011	Index Future	Sell	100	0.00
Grand Total for Daily Detailed Turnover:			**15,984**	**20,825,730.40**