Derivatives Daily Detailed Turnover Report

Date of Prinout: 27/01/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 06/05/2010	Index Future			Sell	50	0.00
ALBI On 06/05/2010	Index Future			Buy	50	0.00
R157 Bond Future						
R157 On 04/02/2010	Bond Future			Buy	280	356,759.07
R157 On 04/02/2010	Bond Future			Sell	280	0.00
R157 On 06/05/2010	Bond Future			Sell	280	0.00
R157 On 06/05/2010	Bond Future			Buy	280	343,934.73
R186 Bond Future						
R186 On 04/02/2010	Bond Future			Sell	81	0.00
R186 On 04/02/2010	Bond Future			Buy	81	90,964.52
R186 On 06/05/2010	Bond Future			Buy	81	92,493.65
R186 On 06/05/2010	Bond Future			Sell	81	0.00
Grand Total for Daily Detailed Turnover:					**772**	**884,151.98**