Derivatives Daily Detailed Turnover Report

Date of Prinout: 15/12/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 03/02/2011	Index Future			Buy	2	0.00
ALBI On 03/02/2011	Index Future			Sell	2	0.00
R202 Bond Future						
R202 On 03/02/2011	Bond Future			Sell	6	0.00
R202 On 03/02/2011	Bond Future			Buy	6	10,066.44
R202 On 03/02/2011	Bond Future			Sell	8	0.00
R202 On 03/02/2011	Bond Future			Buy	8	13,421.92
R202 On 03/02/2011	Bond Future			Sell	26	0.00
R202 On 03/02/2011	Bond Future			Buy	26	43,621.24
Grand Total for Daily Detailed Turnover:					**42**	**67,109.60**