Derivatives Daily Detailed Turnover Report

Date of Prinout: 15/10/2010

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Term Splits 7-12 Year					
AL7T On 04/11/2010 Index Future			Buy	1	0.00
AL7T On 04/11/2010 Index Future			Sell	1	0.00
Jibar Tradeable Future					
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
R201 Bond Future					
R201 On 04/11/2010 Bond Future			Buy	226	247,667.52
R201 On 04/11/2010 Bond Future			Sell	226	0.00
R202 Bond Future					
R202 On 05/05/2011 Bond Future			Sell	6,500	0.00
R202 On 05/05/2011 Bond Future			Buy	6,500	11,149,385.00
Grand Total for Daily Detailed Turnover:				**11,727**	**11,397,052.52**