Derivatives Daily Detailed Turnover Report

Date of Prinout: 26/11/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 03/02/2011	Index Future			Sell	1	0.00
ALBI On 03/02/2011	Index Future			Buy	1	0.00
ALBI On 03/02/2011	Index Future			Sell	1	0.00
ALBI On 03/02/2011	Index Future			Buy	1	0.00
ALBI On 03/02/2011	Index Future			Sell	1	0.00
ALBI On 03/02/2011	Index Future			Buy	1	0.00
ALBI On 03/02/2011	Index Future			Sell	1	0.00
ALBI On 03/02/2011	Index Future			Buy	1	0.00
ALBI On 03/02/2011	Index Future			Sell	1	0.00
ALBI On 03/02/2011	Index Future			Buy	1	0.00
ALBI On 05/05/2011	Index Future			Sell	2	0.00
ALBI On 05/05/2011	Index Future			Buy	2	0.00
ALBI On 03/02/2011	Index Future			Sell	2	0.00
ALBI On 03/02/2011	Index Future			Buy	2	0.00
ALBI On 03/02/2011	Index Future			Sell	6	0.00
ALBI On 03/02/2011	Index Future			Buy	6	0.00
ALBI On 03/02/2011	Index Future			Sell	7	0.00
ALBI On 03/02/2011	Index Future			Buy	7	0.00
ALBI On 03/02/2011	Index Future			Sell	20	0.00
ALBI On 03/02/2011	Index Future			Buy	20	0.00
ALBI On 03/02/2011	Index Future			Buy	40	0.00
ALBI On 03/02/2011	Index Future			Sell	40	0.00
R157 Bond Future						

R157 On 03/02/2011	Bond Future	Buy	10	12,887.22
R157 On 03/02/2011	Bond Future	Sell	10	0.00
R157 On 03/02/2011	Bond Future	Buy	10	12,888.53
R157 On 03/02/2011	Bond Future	Sell	10	0.00
R157 On 03/02/2011	Bond Future	Buy	884	1,134,896.26
R157 On 03/02/2011	Bond Future	Sell	884	0.00
R201 Bond Future				
R201 On 03/02/2011	Bond Future	Sell	15	0.00
R201 On 03/02/2011	Bond Future	Buy	15	15,944.84
R202 Bond Future				
R202 On 03/02/2011	Bond Future	Buy	80	134,914.40
R202 On 03/02/2011	Bond Future	Sell	80	0.00
Grand Total for Daily Detailed Turnover:			**1,081**	**1,311,531.25**