Derivatives Daily Detailed Turnover Report

Date of Prinout: 26/01/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 05/05/2011 Index Future			Sell	30	0.00
ALBI On 05/05/2011 Index Future			Buy	30	0.00
Inflation Linked Bond Index					
ILBI On 03/02/2011 Index Future			Sell	336	0.00
ILBI On 03/02/2011 Index Future			Buy	336	0.00
ILBI On 05/05/2011 Index Future			Buy	336	0.00
ILBI On 05/05/2011 Index Future			Sell	336	0.00
ILBI On 03/02/2011 Index Future			Sell	672	0.00
ILBI On 03/02/2011 Index Future			Buy	672	0.00
ILBI On 05/05/2011 Index Future			Buy	672	0.00
ILBI On 05/05/2011 Index Future			Sell	672	0.00
ILBI On 03/02/2011 Index Future			Buy	1,344	0.00
ILBI On 03/02/2011 Index Future			Sell	1,344	0.00
ILBI On 05/05/2011 Index Future			Sell	1,344	0.00
ILBI On 05/05/2011 Index Future			Buy	1,344	0.00
Jibar Tradeable Future					
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	1,200	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	1,200	0.00
R202 Bond Future					
R202 On 03/02/2011 Bond Future			Buy	131	216,290.17
R202 On 03/02/2011 Bond Future			Sell	131	0.00
Grand Total for Daily Detailed Turnover:				**6,065**	**216,290.17**