



Derivatives Daily Detailed Turnover Report

Date of Prinout: 27/01/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 03/02/2011			Buy	1	0.00
ALBI On 03/02/2011			Sell	1	0.00
ALBI On 05/05/2011			Sell	184	0.00
ALBI On 05/05/2011			Buy	184	0.00
ALBI On 03/02/2011			Buy	212	0.00
ALBI On 03/02/2011			Sell	212	0.00
Govi Total Return Index					
GOVI On 03/02/2011	GOVI		Sell	45	0.00
GOVI On 03/02/2011	GOVI		Buy	45	152,950.05
GOVI On 05/05/2011	GOVI		Buy	45	155,002.95
GOVI On 05/05/2011	GOVI		Sell	45	0.00
Jibar Tradeable Future					
JBAF On 19/09/2012	Jibar Tradeable Future		Buy	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future		Sell	500	0.00
R157 Bond Future					
R157 On 03/02/2011	Bond Future		Buy	50	63,633.16
R157 On 03/02/2011	Bond Future		Sell	50	0.00
R157 On 05/05/2011	Bond Future		Buy	100	122,247.00
R157 On 05/05/2011	Bond Future		Sell	100	0.00
R157 On 05/05/2011	Bond Future		Buy	100	122,287.72
R157 On 05/05/2011	Bond Future		Sell	100	0.00
R157 On 03/02/2011	Bond Future		Sell	1,167	0.00
R157 On 03/02/2011	Bond Future		Buy	1,167	1,484,392.49

R157 On 03/11/2011	Bond Future	Buy	1,167	1,388,242.89
R157 On 03/11/2011	Bond Future	Sell	1,167	0.00
R157 On 03/02/2011	Bond Future	Buy	3,694	4,698,668.26
R157 On 03/02/2011	Bond Future	Sell	3,694	0.00
R157 On 03/11/2011	Bond Future	Sell	3,694	0.00
R157 On 03/11/2011	Bond Future	Buy	3,694	4,394,318.12
R186 Bond Future				
R186 On 03/02/2011	Bond Future	Sell	21	0.00
R186 On 03/02/2011	Bond Future	Buy	21	24,713.99
R186 On 03/11/2011	Bond Future	Buy	21	24,670.46
R186 On 03/11/2011	Bond Future	Sell	21	0.00
R186 On 03/02/2011	Bond Future	Buy	50	58,842.84
R186 On 03/02/2011	Bond Future	Sell	50	0.00
R186 On 03/11/2011	Bond Future	Sell	50	0.00
R186 On 03/11/2011	Bond Future	Buy	50	58,739.18
R186 On 03/02/2011	Bond Future	Buy	10,459	12,308,745.27
R186 On 03/02/2011	Bond Future	Sell	10,459	0.00
R186 On 03/11/2011	Bond Future	Sell	10,459	0.00
R186 On 03/11/2011	Bond Future	Buy	10,459	12,287,061.67
R203 Bond Future				
R203 On 03/02/2011	Bond Future	Buy	35	36,154.74
R203 On 03/02/2011	Bond Future	Sell	35	0.00
R203 On 03/11/2011	Bond Future	Sell	35	0.00
R203 On 03/11/2011	Bond Future	Buy	35	34,784.89
R203 On 05/05/2011	Bond Future	Buy	516	520,107.82
R203 On 05/05/2011	Bond Future	Sell	516	0.00
R203 On 03/02/2011	Bond Future	Buy	1,404	1,450,321.61
R203 On 03/02/2011	Bond Future	Sell	1,404	0.00
R203 On 03/11/2011	Bond Future	Sell	1,404	0.00
R203 On 03/11/2011	Bond Future	Buy	1,404	1,395,370.88
R204 Bond Future				
R204 On 03/02/2011	Bond Future	Sell	12	0.00
R204 On 03/02/2011	Bond Future	Buy	12	11,846.97
R204 On 03/11/2011	Bond Future	Buy	12	11,875.79
R204 On 03/11/2011	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 03/02/2011			Buy	25	24,681.18
R204 On 03/02/2011			Sell	25	0.00
R204 On 03/11/2011			Sell	25	0.00
R204 On 03/11/2011			Buy	25	24,741.23
R204 On 03/02/2011			Buy	1,867	1,843,190.52
R204 On 03/02/2011			Sell	1,867	0.00
R204 On 03/11/2011			Sell	1,867	0.00
R204 On 03/11/2011			Buy	1,867	1,847,675.06
R207 Bond Future					
R207 On 05/05/2011			Sell	285	0.00
R207 On 05/05/2011			Buy	285	268,637.92
R207 On 03/02/2011			Buy	600	556,505.70
R207 On 03/02/2011			Sell	600	0.00
R207 On 03/11/2011			Sell	600	0.00
R207 On 03/11/2011			Buy	600	558,750.06
R208 Bond Futures					
R208 On 03/02/2011			Buy	48	43,436.75
R208 On 03/02/2011			Sell	48	0.00
R208 On 03/11/2011			Sell	48	0.00
R208 On 03/11/2011			Buy	48	42,032.06
R208 On 05/05/2011			Sell	90	0.00
R208 On 05/05/2011			Buy	90	79,825.31
R208 On 03/02/2011			Buy	5,584	5,053,141.96
R208 On 03/02/2011			Sell	5,584	0.00
R208 On 03/11/2011			Sell	5,584	0.00
R208 On 03/11/2011			Buy	5,584	4,889,730.11
R209 Bond Future					
R209 On 03/02/2011			Buy	15	11,809.53
R209 On 03/02/2011			Sell	15	0.00
R209 On 03/02/2011			Sell	15	0.00
R209 On 03/02/2011			Buy	15	11,809.53
R209 On 03/02/2011			Sell	513	0.00

R209 On 03/02/2011	Bond Future	Buy	513	403,885.93
R209 On 03/11/2011	Bond Future	Buy	528	400,205.73
R209 On 03/11/2011	Bond Future	Sell	528	0.00
R209 On 03/02/2011	Bond Future	Buy	1,074	845,562.35
R209 On 03/02/2011	Bond Future	Sell	1,074	0.00
R209 On 03/11/2011	Bond Future	Sell	1,089	0.00
R209 On 03/11/2011	Bond Future	Buy	1,089	825,424.32
Grand Total for Daily Detailed Turnover:			55,294	58,536,024.02