



Derivatives Daily Detailed Turnover Report

Date of Prinout: 03/02/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 05/05/2011			Sell	1	0.00
ALBI On 05/05/2011			Buy	1	0.00
ALBI On 05/05/2011			Sell	1	0.00
ALBI On 05/05/2011			Buy	1	0.00
ALBI On 05/05/2011			Buy	2	0.00
ALBI On 05/05/2011			Sell	2	0.00
Govi Total Return Index					
GOVI On 03/02/2011	GOVI		Buy	66	224,241.60
GOVI On 03/02/2011	GOVI		Sell	66	0.00
GOVI On 05/05/2011	GOVI		Sell	66	0.00
GOVI On 05/05/2011	GOVI		Buy	66	227,540.94
Inflation Linked Bond Index					
ILBI On 03/02/2011			Buy	17	0.00
ILBI On 03/02/2011			Sell	17	0.00
Jibar Tradeable Future					
JBAF On 20/04/2011			Buy	1	0.00
JBAF On 20/04/2011			Sell	1	0.00
JBAF On 19/09/2012			Buy	500	0.00
JBAF On 19/09/2012			Sell	500	0.00
JBAF On 15/06/2011			Sell	500	0.00
JBAF On 15/06/2011			Buy	500	0.00
JBAF On 20/07/2011			Buy	500	0.00
JBAF On 20/07/2011			Sell	500	0.00

JBAF On 15/06/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1,000	0.00

New Inflation Linked Index

IGOV On 03/02/2011	Index Future	Sell	8	0.00
IGOV On 03/02/2011	Index Future	Buy	8	0.00
IGOV On 03/02/2011	Index Future	Buy	17	0.00
IGOV On 03/02/2011	Index Future	Sell	17	0.00
IGOV On 05/05/2011	Index Future	Sell	56	0.00
IGOV On 05/05/2011	Index Future	Buy	56	0.00

R157 Bond Future

R157 On 03/02/2011	Bond Future	Buy	502	637,254.81
R157 On 05/05/2011	Bond Future	Sell	502	0.00
R157 On 03/02/2011	Bond Future	Sell	502	0.00
R157 On 05/05/2011	Bond Future	Buy	502	612,210.94

R186 Bond Future

R186 On 04/08/2011	Bond Future	Sell	140	0.00
R186 On 04/08/2011	Bond Future	Buy	140	162,284.08
R186 On 03/02/2011	Bond Future	Buy	5,990	7,020,183.56
R186 On 03/02/2011	Bond Future	Sell	5,990	0.00
R186 On 05/05/2011	Bond Future	Buy	5,990	7,120,876.66
R186 On 05/05/2011	Bond Future	Sell	5,990	0.00
R186 On 03/02/2011	Bond Future	Sell	11,740	0.00
R186 On 05/05/2011	Bond Future	Buy	11,740	13,947,671.78
R186 On 03/02/2011	Bond Future	Buy	11,740	13,759,090.99
R186 On 05/05/2011	Bond Future	Sell	11,740	0.00

R204 Bond Future

R204 On 03/02/2011	Bond Future	Sell	50	0.00
R204 On 03/02/2011	Bond Future	Buy	50	49,172.85

R207 Bond Future

R207 On 03/02/2011	Bond Future	Buy	200	185,279.24
--------------------	-------------	-----	-----	------------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 05/05/2011			Sell	200	0.00
R207 On 03/02/2011			Sell	200	0.00
R207 On 05/05/2011			Buy	200	187,821.22
R209 Bond Future					
R209 On 03/02/2011			Buy	10,450	8,171,971.06
R209 On 05/05/2011			Sell	10,450	0.00
R209 On 03/02/2011			Sell	10,450	0.00
R209 On 05/05/2011			Buy	10,450	7,964,577.23
R209 On 03/02/2011			Buy	10,450	8,171,971.06
R209 On 03/02/2011			Sell	10,450	0.00
R209 On 05/05/2011			Buy	10,450	7,960,331.39
R209 On 05/05/2011			Sell	10,450	0.00
R211 Bond Future					
R211 On 03/02/2011			Buy	50	52,082.50
R211 On 03/02/2011			Sell	50	0.00
Grand Total for Daily Detailed Turnover:				83,639	76,454,561.90