Derivatives Daily Detailed Turnover Report

Date of Prinout: 07/02/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 05/05/2011	Index Future			Buy	1	0.00
ALBI On 05/05/2011	Index Future			Sell	1	0.00
ALBI On 05/05/2011	Index Future			Buy	2	0.00
ALBI On 05/05/2011	Index Future			Sell	2	0.00
ALBI On 05/05/2011	Index Future			Buy	4	0.00
ALBI On 05/05/2011	Index Future			Sell	4	0.00
ALBI On 05/05/2011	Index Future			Buy	5	0.00
ALBI On 05/05/2011	Index Future			Sell	5	0.00
ALBI On 05/05/2011	Index Future			Buy	20	0.00
ALBI On 05/05/2011	Index Future			Sell	20	0.00
Jibar Tradeable Future						
JBAF On 16/03/2011	Jibar Tradeable Future			Buy	250	0.00
JBAF On 16/03/2011	Jibar Tradeable Future			Sell	250	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	250	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	250	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Sell	500	0.00
R157 Bond Future						
R157 On 05/05/2011	Bond Future			Buy	8	9,735.92
R157 On 05/05/2011	Bond Future			Sell	8	0.00
Grand Total for Daily Detailed Turnover:					**1,040**	**9,735.92**