Derivatives Daily Detailed Turnover Report

Date of Prinout: 23/02/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
New Inflation Linked Index						
IGOV On 05/05/2011	Index Future			Sell	1	0.00
IGOV On 05/05/2011	Index Future			Buy	1	0.00
R186 Bond Future						
R186 On 03/11/2011	Bond Future			Buy	1	1,160.80
R186 On 03/11/2011	Bond Future			Sell	1	0.00
R186 On 03/11/2011	Bond Future			Buy	18	20,894.43
R186 On 03/11/2011	Bond Future			Sell	18	0.00
R203 Bond Future						
R203 On 03/11/2011	Bond Future			Sell	4	0.00
R203 On 03/11/2011	Bond Future			Buy	4	3,982.93
R203 On 03/11/2011	Bond Future			Sell	12	0.00
R203 On 03/11/2011	Bond Future			Buy	12	11,948.79
R204 Bond Future						
R204 On 03/11/2011	Bond Future			Sell	3	0.00
R204 On 03/11/2011	Bond Future			Buy	3	2,974.90
R204 On 03/11/2011	Bond Future			Sell	8	0.00
R204 On 03/11/2011	Bond Future			Buy	8	7,933.06
R207 Bond Future						
R207 On 05/05/2011	Bond Future			Buy	100	94,264.65
R207 On 05/05/2011	Bond Future			Sell	100	0.00
R208 Bond Futures						
R208 On 03/11/2011	Bond Future			Sell	5	0.00
R208 On 03/11/2011	Bond Future			Buy	5	4,383.23
R208 On 03/11/2011	Bond Future			Sell	16	0.00

R208 On 03/11/2011	Bond Future	Buy	16	14,026.34
R209 Bond Future				
R209 On 03/11/2011	Bond Future	Buy	4	2,969.78
R209 On 03/11/2011	Bond Future	Sell	4	0.00
Grand Total for Daily Detailed Turnover:			**172**	**164,538.91**