Derivatives Daily Detailed Turnover Report

Date of Prinout: 05/11/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Inflation Linked Bond Index						
ILBI On 03/02/2011	Index Future			Buy	141	0.00
ILBI On 03/02/2011	Index Future			Sell	141	0.00
R186 Bond Future						
R186 On 03/02/2011	Bond Future			Buy	11	13,440.84
R186 On 03/02/2011	Bond Future			Sell	11	0.00
R202 Bond Future						
R202 On 03/02/2011	Bond Future			Sell	3,320	0.00
R202 On 03/02/2011	Bond Future			Buy	3,320	5,465,218.00
R203 Bond Future						
R203 On 03/02/2011	Bond Future			Buy	8	8,428.78
R203 On 03/02/2011	Bond Future			Sell	8	0.00
R204 Bond Future						
R204 On 03/02/2011	Bond Future			Buy	6	6,089.32
R204 On 03/02/2011	Bond Future			Sell	6	0.00
R208 Bond Futures						
R208 On 03/02/2011	Bond Future			Buy	11	10,290.14
R208 On 03/02/2011	Bond Future			Sell	11	0.00
Grand Total for Daily Detailed Turnover:					**3,497**	**5,503,467.07**