Derivatives Daily Detailed Turnover Report

Date of Prinout: 30/03/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 05/05/2011	Index Future			Buy	11	0.00
ALBI On 05/05/2011	Index Future			Sell	11	0.00
Jibar Tradeable Future						
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	1	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Sell	1	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Buy	1	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Buy	100	0.00
R210 Bond Future						
R210 On 05/05/2011	Bond Future			Sell	4	0.00
R210 On 05/05/2011	Bond Future			Buy	4	5,025.00
R210 On 05/05/2011	Bond Future			Sell	5	0.00
R210 On 05/05/2011	Bond Future			Buy	5	6,281.25
R210 On 05/05/2011	Bond Future			Sell	5	0.00
R210 On 05/05/2011	Bond Future			Buy	5	6,281.25
R210 On 05/05/2011	Bond Future			Sell	5	0.00
R210 On 05/05/2011	Bond Future			Buy	5	6,281.25
R210 On 05/05/2011	Bond Future			Sell	8	0.00
R210 On 05/05/2011	Bond Future			Buy	8	10,050.00
R210 On 05/05/2011	Bond Future			Sell	16	0.00
R210 On 05/05/2011	Bond Future			Buy	16	20,100.00
R210 On 05/05/2011	Bond Future			Sell	28	0.00

R210 On 05/05/2011	Bond Future	Buy	28	35,175.00
R210 On 05/05/2011	Bond Future	Sell	57	0.00
R210 On 05/05/2011	Bond Future	Buy	57	71,606.25
R210 On 05/05/2011	Bond Future	Sell	150	0.00
R210 On 05/05/2011	Bond Future	Buy	150	188,437.50
Grand Total for Daily Detailed Turnover:			**391**	**349,237.50**