



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 03/09/2010

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's)    |
|---|--------|-----|----------|------------------|-------------------|
| <b>All Bond Index</b>                           |        |     |          |                  |                   |
| ALBI On 04/11/2010                              |        |     | Sell     | 18               | 0.00              |
| ALBI On 04/11/2010                              |        |     | Buy      | 18               | 0.00              |
| <b>R201 Bond Future</b>                         |        |     |          |                  |                   |
| R201 On 04/11/2010                              |        |     | Buy      | 18               | 19,658.70         |
| R201 On 04/11/2010                              |        |     | Sell     | 18               | 0.00              |
| R201 On 04/11/2010                              |        |     | Sell     | 135              | 0.00              |
| R201 On 04/11/2010                              |        |     | Buy      | 135              | 147,440.28        |
| <b>R212 Bond Future</b>                         |        |     |          |                  |                   |
| R212 On 04/11/2010                              |        |     | Sell     | 10               | 0.00              |
| R212 On 04/11/2010                              |        |     | Buy      | 10               | 10,284.17         |
| R212 On 04/11/2010                              |        |     | Sell     | 10               | 0.00              |
| R212 On 04/11/2010                              |        |     | Buy      | 10               | 10,284.17         |
| R212 On 04/11/2010                              |        |     | Sell     | 10               | 0.00              |
| R212 On 04/11/2010                              |        |     | Buy      | 10               | 10,284.17         |
| R212 On 04/11/2010                              |        |     | Buy      | 78               | 80,218.32         |
| R212 On 04/11/2010                              |        |     | Sell     | 78               | 0.00              |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>279</b>       | <b>278,169.80</b> |