

# Derivatives Daily Detailed Turnover Report

Date of Printout:

| <b>Contract</b>                       | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|---------------------------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| <b>3 Month JHB Inter-Bank Average</b> |               |            |                 |                         |                       |
| JBAR On 27/12/2007                    | JBar          |            | Buy             | 50                      | 510,250.00            |
| JBAR On 27/12/2007                    | JBar          |            | Sell            | 50                      | 0.00                  |
| JBAR On 06/07/2005                    | JBar          |            | Buy             | 50                      | 385,000.00            |
| JBAR On 06/07/2005                    | JBar          |            | Sell            | 50                      | 0.00                  |
| JBAR On 06/07/2005                    | JBar          |            | Buy             | 50                      | 385,000.00            |
| JBAR On 06/07/2005                    | JBar          |            | Sell            | 50                      | 0.00                  |
| JBAR On 06/07/2005                    | JBar          |            | Buy             | 50                      | 379,650.00            |
| JBAR On 06/07/2005                    | JBar          |            | Sell            | 50                      | 0.00                  |
| <b>All Bond Index</b>                 |               |            |                 |                         |                       |
| ALBI On 03/11/2011                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Sell            | 1                       | 0.00                  |
| ALBI On 02/02/2012                    | Index Future  |            | Sell            | 1                       | 0.00                  |
| ALBI On 02/02/2012                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Sell            | 1                       | 0.00                  |
| ALBI On 02/02/2012                    | Index Future  |            | Sell            | 1                       | 0.00                  |
| ALBI On 02/02/2012                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Sell            | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Sell            | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Buy             | 1                       | 0.00                  |
| ALBI On 03/11/2011                    | Index Future  |            | Sell            | 1                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | 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  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| 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 | Sell | 1 | 0.00 |
| 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  | 1 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| 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  | 1 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 1                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 1                | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 1 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 1                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 07/05/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 1                | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| ALBI On 07/08/2008 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/08/2008 |        |     | Sell     | 1                | 0.00           |
| ALBI On 07/08/2008 |        |     | Buy      | 1                | 0.00           |
| ALBI On 07/08/2008 |        |     | Sell     | 1                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/08/2011 | 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  | 2 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/05/2011 | Index Future | Buy  | 2 | 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  | 2 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 2 | 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 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 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 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |



| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 2                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 2                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 2                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 2                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 2 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 2 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 2 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 2 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 05/02/2009 | Index Future  |            | Sell            | 2                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 02/02/2012 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 02/02/2012 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 3                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 3                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 3 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 3                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/02/2011 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 3                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 3 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 3                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 3                | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 3                | 0.00           |
| ALBI On 06/08/2009 |        |     | Buy      | 3                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 06/08/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 3 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 3 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 4 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 4 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 4 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 4                | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 4                | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 4                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 4 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Sell            | 4                       | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Buy             | 4                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 5 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 5 | 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 04/08/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 5 | 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 03/02/2011 | Index Future | Sell | 5 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 5 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 5                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 5 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 5 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 5 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 5                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 5                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 02/02/2012 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 02/02/2012 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 6                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 6                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 6 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 6 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 6 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 6 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 6                | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/08/2009 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/08/2009 |        |     | Buy      | 6                | 0.00           |
| ALBI On 06/08/2009 |        |     | Sell     | 6                | 0.00           |
| ALBI On 06/08/2009 |        |     | Buy      | 6                | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 6                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 6                | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 6                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 05/02/2009 | Index Future | Sell | 6 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 7 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 7 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 7 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 7 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 7 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell     | No. of Contracts | Value (R000's) |      |
|--------------------|--------|-----|--------------|------------------|----------------|------|
| ALBI On 04/11/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 04/11/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 04/11/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 06/05/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 06/05/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 05/08/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 06/05/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 06/05/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 04/02/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 04/02/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 04/02/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 04/02/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 06/05/2010 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 06/05/2010 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/11/2009 |        |     | Index Future | Buy              | 7              | 0.00 |
| ALBI On 05/11/2009 |        |     | Index Future | Sell             | 7              | 0.00 |
| ALBI On 03/11/2011 |        |     | Index Future | Sell             | 8              | 0.00 |
| ALBI On 03/11/2011 |        |     | Index Future | Buy              | 8              | 0.00 |
| ALBI On 03/11/2011 |        |     | Index Future | Buy              | 8              | 0.00 |
| ALBI On 03/11/2011 |        |     | Index Future | Sell             | 8              | 0.00 |
| ALBI On 03/11/2011 |        |     | Index Future | Sell             | 8              | 0.00 |
| ALBI On 03/11/2011 |        |     | Index Future | Buy              | 8              | 0.00 |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ALBI On 03/11/2011 | Index Future | Sell | 8 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 8 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 8 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 8 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 8 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 07/02/2008 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 07/02/2008 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 07/02/2008 | Index Future  |            | Buy             | 8                       | 0.00                  |
| ALBI On 07/02/2008 | Index Future  |            | Sell            | 8                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 9                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 9                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 9                       | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 9                       | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 9                       | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 9                       | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 9                       | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 9                       | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 9                       | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 9                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 9                       | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 9                       | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 9                       | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 05/08/2010 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 9  | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 07/02/2008 | Index Future | Sell | 9  | 0.00 |
| ALBI On 07/02/2008 | Index Future | Buy  | 9  | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 10 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 10 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 10                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 10                      | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 05/11/2009 | Index Future | Sell | 10 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 10 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 10 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 10 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 10 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 10 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 07/02/2008 | Index Future | Sell | 10 | 0.00 |
| ALBI On 07/02/2008 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 07/02/2008 | Index Future | Buy  | 10 | 0.00 |
| ALBI On 07/02/2008 | Index Future | Sell | 10 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 11 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 11 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 11 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 11 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 11 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 04/11/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 11               | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 11               | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 11               | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 11               | 0.00           |
| ALBI On 02/02/2012 |        |     | Sell     | 12               | 0.00           |
| ALBI On 02/02/2012 |        |     | Buy      | 12               | 0.00           |
| ALBI On 02/02/2012 |        |     | Buy      | 12               | 0.00           |
| ALBI On 02/02/2012 |        |     | Sell     | 12               | 0.00           |
| ALBI On 02/02/2012 |        |     | Sell     | 12               | 0.00           |
| ALBI On 02/02/2012 |        |     | Buy      | 12               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 12               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 12               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 12               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 12               | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 12               | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 12               | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 12               | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 05/05/2011 | Index Future | Sell | 12 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 12 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 12 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 12 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 12 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 12 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 12 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 12 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 12 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 13 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 13 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 13 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 13 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 13 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 13 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 13 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 13 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 13 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 13 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 13 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 13 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 13 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 13 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 06/05/2010 |        |     | Sell     | 13               | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 13               | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 13               | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 13               | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 13               | 0.00           |
| ALBI On 06/08/2009 |        |     | Buy      | 13               | 0.00           |
| ALBI On 06/08/2009 |        |     | Sell     | 13               | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 13               | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 13               | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 13               | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 13               | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 13               | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 13               | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 13               | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 13               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 14               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 14               | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 14               | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 14               | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 14               | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 14               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 14               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 14               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 14               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 14               | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 04/11/2010 | Index Future | Buy  | 14 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 14 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 14 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 14 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 14 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 14 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 14 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 14 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 15 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 15 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 15 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 15 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 04/11/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 15               | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 15               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 15               | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 15               | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 15               | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 15               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 16               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 16               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 16               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 16               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 16               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 16               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 16               | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 03/11/2011 | Index Future | Sell | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 16 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 16 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 17 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 17 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 17 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 17                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 17                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 17                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 17                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 17                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 17                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 17                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 17                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 17                      | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 17                      | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 17                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 18                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 18                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 19                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 19                      | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 06/05/2010 | Index Future | Sell | 19 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 19 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 19 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 19 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 20 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 20 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 20 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 20 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 20 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 20 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 20 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 20 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 20 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/02/2009 |        |     | Buy      | 20               | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 20               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 21               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 21               | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 21               | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 21               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 22               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 22               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 22               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 22               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 22               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 22               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 22               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 22               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 23               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 23               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 23               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 23               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 23               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 23               | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 23               | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 23               | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 24               | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 24               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 24               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 24               | 0.00           |
| ALBI On 02/02/2012 |        |     | Sell     | 25               | 0.00           |
| ALBI On 02/02/2012 |        |     | Buy      | 25               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 25               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 25               | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 25               | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 03/02/2011 | Index Future | Sell | 25 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 25 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 25 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 25 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 25 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 25 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 25 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 25 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 25 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 26 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 26 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 26 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 26 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 26 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 26 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 26 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 26 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 27 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 27 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 27 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 27 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 28 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 28                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 28                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 28                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 28                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 28                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 28                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 28                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 28                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 28                      | 0.00                  |
| ALBI On 06/11/2008 | Index Future  |            | Sell            | 28                      | 0.00                  |
| ALBI On 06/11/2008 | Index Future  |            | Buy             | 28                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Buy             | 29                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Sell            | 29                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 30                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 30                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 30                      | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 30                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 32                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 32                      | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 04/08/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 32 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 32 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 32 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 32 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 33 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 33 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 33 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 33 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 33 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 33                      | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 33                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 34                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 34                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 34                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 34                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 34                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 34                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 34                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 34                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 34                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 34                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 35                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 35                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Buy             | 35                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Sell            | 35                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Buy             | 35                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Sell            | 35                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 36                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 36                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 36                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 36                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 37                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 37                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 37                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 37                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 37                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 37                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 38                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 38                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 38                      | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 05/08/2010 | Index Future | Buy  | 38 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 38 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 38 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 39 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 39 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 39 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 40 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 40 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 40 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 40 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 40 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 40 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 40 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 |        |     | Sell     | 40               | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 40               | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 40               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 40               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 40               | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 40               | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 40               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 40               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 40               | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 40               | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 40               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 41               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 41               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 42               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 42               | 0.00           |
| ALBI On 06/08/2009 |        |     | Sell     | 42               | 0.00           |
| ALBI On 06/08/2009 |        |     | Buy      | 42               | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 42               | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 42               | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 44               | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 44               | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 44               | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 44               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 44               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 44               | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 44               | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 44               | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 45               | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 45               | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 45               | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 45               | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 05/08/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 45 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 45 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 46 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 46 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 46 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 46 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 46 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 46 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 47 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 47 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 47 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 47 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 47 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 47 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 48 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 48 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 48 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 48 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 49 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 49 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 49 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 49 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 49                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 49                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 49                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 49                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 49                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 49                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Sell            | 49                      | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Buy             | 49                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 50                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 50                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 50                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 50                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 50                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 50                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 50                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 50                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 50                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 50                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Buy             | 50                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Sell            | 50                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 51                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 51                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 51                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 51                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 51                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 51                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 51                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 51                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Buy             | 51                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Sell            | 51                      | 0.00                  |
| ALBI On 05/02/2009 | Index Future  |            | Sell            | 51                      | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 05/02/2009 | Index Future | Buy  | 51 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 52 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 52 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 53 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 53 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 55 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 55 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 55 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 55 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 55 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 55 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 56 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 56 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 56 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 56 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 56 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 56 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 56 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 56 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 56 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 56 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 57 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 57 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 57 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 57 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Buy  | 58 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Sell | 58 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Sell | 58 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Buy  | 58 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Sell | 58 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Buy  | 58 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 58 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 58 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 58 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 05/02/2009 | Index Future  |            | Buy             | 58                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 59                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 59                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 59                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 59                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 59                      | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 59                      | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 59                      | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Sell            | 59                      | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 59                      | 0.00                  |
| ALBI On 06/08/2009 | Index Future  |            | Buy             | 59                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 60                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 60                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 61                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 61                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 61                      | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 61                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 61                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 61                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 62                      | 0.00                  |
| ALBI On 03/11/2011 | Index Future  |            | Buy             | 62                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 62                      | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 62                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 63                      | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 63                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 63                      | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 63                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Sell            | 64                      | 0.00                  |
| ALBI On 04/02/2010 | Index Future  |            | Buy             | 64                      | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Buy             | 64                      | 0.00                  |
| ALBI On 05/11/2009 | Index Future  |            | Sell            | 64                      | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| ALBI On 03/11/2011 | Index Future | Sell | 65 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 65 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 65 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 65 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 65 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 65 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 66 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 66 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 66 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 66 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 66 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 66 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 67 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 67 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 67 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 67 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 69 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 69 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 70 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 70 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 70 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 70 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 70 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 70 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 70 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 70 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 72 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 72 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 72 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 72 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 75 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 75 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 76 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 76 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 04/11/2010 | Index Future |     | Buy      | 76               | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 76               | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 76               | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 76               | 0.00           |
| ALBI On 05/11/2009 | Index Future |     | Buy      | 77               | 0.00           |
| ALBI On 05/11/2009 | Index Future |     | Sell     | 77               | 0.00           |
| ALBI On 06/11/2008 | Index Future |     | Buy      | 77               | 0.00           |
| ALBI On 06/11/2008 | Index Future |     | Sell     | 77               | 0.00           |
| ALBI On 07/02/2008 | Index Future |     | Sell     | 77               | 0.00           |
| ALBI On 07/02/2008 | Index Future |     | Buy      | 77               | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 02/02/2012 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 02/02/2012 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 02/02/2012 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 02/02/2012 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 80               | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 80               | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 81               | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 81               | 0.00           |
| ALBI On 05/05/2011 | Index Future |     | Sell     | 81               | 0.00           |
| ALBI On 05/05/2011 | Index Future |     | Buy      | 81               | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 81               | 0.00           |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| ALBI On 03/02/2011 | Index Future | Sell | 81  | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 81  | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 81  | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 83  | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 83  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 83  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 83  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 83  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 83  | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 83  | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 83  | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 85  | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 85  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 85  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 85  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 87  | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 87  | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 87  | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 87  | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 88  | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 88  | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 90  | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 90  | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 90  | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 90  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 94  | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 94  | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 97  | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 97  | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 100 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 100 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 100 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 100 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 100 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| ALBI On 03/11/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 04/08/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 05/05/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 03/02/2011 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 04/11/2010 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Buy             | 100                     | 0.00                  |
| ALBI On 06/05/2010 | Index Future  |            | Sell            | 100                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 101                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 101                     | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Buy             | 115                     | 0.00                  |
| ALBI On 07/05/2009 | Index Future  |            | Sell            | 115                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 116                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 116                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Buy             | 118                     | 0.00                  |
| ALBI On 05/08/2010 | Index Future  |            | Sell            | 118                     | 0.00                  |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| ALBI On 06/05/2010 | Index Future | Sell | 118 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 118 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 122 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 122 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 124 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 124 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 129 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 129 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 131 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 131 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 131 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 131 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 137 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 137 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 141 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 141 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 141 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 141 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 141 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 141 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 150 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 150 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 150 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 150 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 150 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 150 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 150 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 150 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 150 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 150 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 151 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 151 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 154 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 154 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 05/08/2010 |        |     | Sell     | 160              | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 160              | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 161              | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 161              | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 164              | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 164              | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 164              | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 164              | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 166              | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 166              | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 166              | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 166              | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 166              | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 166              | 0.00           |
| ALBI On 01/11/2007 |        |     | Buy      | 166              | 0.00           |
| ALBI On 01/11/2007 |        |     | Sell     | 166              | 0.00           |
| ALBI On 01/11/2007 |        |     | Sell     | 166              | 0.00           |
| ALBI On 01/11/2007 |        |     | Buy      | 166              | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 167              | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 167              | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 169              | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 169              | 0.00           |
| ALBI On 05/11/2009 |        |     | Buy      | 172              | 0.00           |
| ALBI On 05/11/2009 |        |     | Sell     | 172              | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 175              | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 175              | 0.00           |
| ALBI On 02/02/2012 |        |     | Buy      | 175              | 0.00           |
| ALBI On 02/02/2012 |        |     | Sell     | 175              | 0.00           |
| ALBI On 04/02/2010 |        |     | Buy      | 178              | 0.00           |
| ALBI On 04/02/2010 |        |     | Sell     | 178              | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 178              | 0.00           |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| ALBI On 06/05/2010 | Index Future | Buy  | 178 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 179 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 179 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 179 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 179 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 179 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 179 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 179 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 179 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 180 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 180 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 184 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 184 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 200 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 200 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 200 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 200 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 212 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 212 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 214 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 214 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 223 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 223 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 224 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 224 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 224 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 224 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 225 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 225 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 225 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 225 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 225 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 225 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 225 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ALBI On 05/05/2011 | Index Future |     | Buy      | 225              | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 225              | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 225              | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 225              | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 225              | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Sell     | 225              | 0.00           |
| ALBI On 03/02/2011 | Index Future |     | Buy      | 225              | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 225              | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 225              | 0.00           |
| ALBI On 07/05/2009 | Index Future |     | Sell     | 225              | 0.00           |
| ALBI On 07/05/2009 | Index Future |     | Buy      | 225              | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Buy      | 226              | 0.00           |
| ALBI On 05/08/2010 | Index Future |     | Sell     | 226              | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Sell     | 226              | 0.00           |
| ALBI On 04/11/2010 | Index Future |     | Buy      | 226              | 0.00           |
| ALBI On 06/05/2010 | Index Future |     | Buy      | 228              | 0.00           |
| ALBI On 06/05/2010 | Index Future |     | Sell     | 228              | 0.00           |
| ALBI On 04/02/2010 | Index Future |     | Buy      | 228              | 0.00           |
| ALBI On 04/02/2010 | Index Future |     | Sell     | 228              | 0.00           |
| ALBI On 04/02/2010 | Index Future |     | Buy      | 229              | 0.00           |
| ALBI On 04/02/2010 | Index Future |     | Sell     | 229              | 0.00           |
| ALBI On 06/05/2010 | Index Future |     | Sell     | 229              | 0.00           |
| ALBI On 06/05/2010 | Index Future |     | Buy      | 229              | 0.00           |
| ALBI On 02/02/2012 | Index Future |     | Sell     | 232              | 0.00           |
| ALBI On 02/02/2012 | Index Future |     | Buy      | 232              | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Buy      | 232              | 0.00           |
| ALBI On 03/11/2011 | Index Future |     | Sell     | 232              | 0.00           |
| ALBI On 04/08/2011 | Index Future |     | Sell     | 234              | 0.00           |
| ALBI On 04/08/2011 | Index Future |     | Buy      | 234              | 0.00           |
| ALBI On 04/08/2011 | Index Future |     | Buy      | 234              | 0.00           |
| ALBI On 04/08/2011 | Index Future |     | Sell     | 234              | 0.00           |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| ALBI On 03/11/2011 | Index Future | Sell | 234 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 234 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 234 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 234 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 239 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 239 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 250 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 250 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 250 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 250 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 250 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 250 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 250 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 250 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 252 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 252 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Buy  | 266 | 0.00 |
| ALBI On 06/08/2009 | Index Future | Sell | 266 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Buy  | 266 | 0.00 |
| ALBI On 05/11/2009 | Index Future | Sell | 266 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Sell | 277 | 0.00 |
| ALBI On 06/05/2010 | Index Future | Buy  | 277 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Buy  | 277 | 0.00 |
| ALBI On 04/02/2010 | Index Future | Sell | 277 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Buy  | 285 | 0.00 |
| ALBI On 07/05/2009 | Index Future | Sell | 285 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 287 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 287 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 299 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 299 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 299 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 299 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 300 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 300 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 02/02/2012 |        |     | Sell     | 302              | 0.00           |
| ALBI On 02/02/2012 |        |     | Buy      | 302              | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 03/11/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 03/11/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 05/05/2011 |        |     | Sell     | 302              | 0.00           |
| ALBI On 05/05/2011 |        |     | Buy      | 302              | 0.00           |
| ALBI On 06/08/2009 |        |     | Buy      | 307              | 0.00           |
| ALBI On 06/08/2009 |        |     | Sell     | 307              | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 307              | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 307              | 0.00           |
| ALBI On 03/02/2011 |        |     | Buy      | 324              | 0.00           |
| ALBI On 03/02/2011 |        |     | Sell     | 324              | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 331              | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 331              | 0.00           |
| ALBI On 06/05/2010 |        |     | Buy      | 331              | 0.00           |
| ALBI On 06/05/2010 |        |     | Sell     | 331              | 0.00           |
| ALBI On 07/05/2009 |        |     | Sell     | 332              | 0.00           |
| ALBI On 07/05/2009 |        |     | Buy      | 332              | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 340              | 0.00           |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| ALBI On 05/02/2009 | Index Future | Sell | 340 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 341 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 341 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 382 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 382 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 382 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 382 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Buy  | 450 | 0.00 |
| ALBI On 05/08/2010 | Index Future | Sell | 450 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 450 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 450 | 0.00 |
| ALBI On 07/02/2008 | Index Future | Sell | 508 | 0.00 |
| ALBI On 07/02/2008 | Index Future | Buy  | 508 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Sell | 529 | 0.00 |
| ALBI On 05/02/2009 | Index Future | Buy  | 529 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Buy  | 545 | 0.00 |
| ALBI On 06/11/2008 | Index Future | Sell | 545 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Sell | 551 | 0.00 |
| ALBI On 02/02/2012 | Index Future | Buy  | 551 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Buy  | 551 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 551 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 557 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 557 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Buy  | 557 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 557 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Sell | 559 | 0.00 |
| ALBI On 04/08/2011 | Index Future | Buy  | 559 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 559 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 559 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Sell | 559 | 0.00 |
| ALBI On 05/05/2011 | Index Future | Buy  | 559 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Buy  | 559 | 0.00 |
| ALBI On 03/02/2011 | Index Future | Sell | 559 | 0.00 |
| ALBI On 03/11/2011 | Index Future | Sell | 568 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| ALBI On 03/11/2011 |        |     | Buy      | 568              | 0.00           |
| ALBI On 04/08/2011 |        |     | Buy      | 568              | 0.00           |
| ALBI On 04/08/2011 |        |     | Sell     | 568              | 0.00           |
| ALBI On 07/08/2008 |        |     | Buy      | 594              | 0.00           |
| ALBI On 07/08/2008 |        |     | Sell     | 594              | 0.00           |
| ALBI On 07/08/2008 |        |     | Sell     | 594              | 0.00           |
| ALBI On 07/08/2008 |        |     | Buy      | 594              | 0.00           |
| ALBI On 06/11/2008 |        |     | Sell     | 594              | 0.00           |
| ALBI On 06/11/2008 |        |     | Buy      | 594              | 0.00           |
| ALBI On 02/05/2008 |        |     | Buy      | 594              | 0.00           |
| ALBI On 02/05/2008 |        |     | Sell     | 594              | 0.00           |
| ALBI On 07/02/2008 |        |     | Buy      | 594              | 0.00           |
| ALBI On 07/02/2008 |        |     | Sell     | 594              | 0.00           |
| ALBI On 02/05/2008 |        |     | Sell     | 594              | 0.00           |
| ALBI On 02/05/2008 |        |     | Buy      | 594              | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 638              | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 638              | 0.00           |
| ALBI On 04/11/2010 |        |     | Sell     | 723              | 0.00           |
| ALBI On 04/11/2010 |        |     | Buy      | 723              | 0.00           |
| ALBI On 05/08/2010 |        |     | Buy      | 723              | 0.00           |
| ALBI On 05/08/2010 |        |     | Sell     | 723              | 0.00           |
| ALBI On 07/02/2008 |        |     | Buy      | 2,740            | 0.00           |
| ALBI On 07/02/2008 |        |     | Sell     | 2,740            | 0.00           |
| ALBI On 07/02/2008 |        |     | Sell     | 2,740            | 0.00           |
| ALBI On 07/02/2008 |        |     | Buy      | 2,740            | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 8,300            | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 8,300            | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 8,300            | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 8,300            | 0.00           |
| ALBI On 05/02/2009 |        |     | Buy      | 8,300            | 0.00           |
| ALBI On 05/02/2009 |        |     | Sell     | 8,300            | 0.00           |

**All Bond Index Term Split 1-3 Y**

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| AL13 On 06/08/2009 | Index Future | Buy  | 3  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Sell | 3  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Sell | 3  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Buy  | 3  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Buy  | 3  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Sell | 3  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Sell | 3  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Buy  | 3  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Buy  | 4  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Sell | 4  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Sell | 4  | 0.00 |
| AL13 On 06/08/2009 | Index Future | Buy  | 4  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Buy  | 4  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Sell | 4  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Sell | 4  | 0.00 |
| AL13 On 07/05/2009 | Index Future | Buy  | 4  | 0.00 |
| AL13 On 04/02/2010 | Index Future | Sell | 10 | 0.00 |
| AL13 On 04/02/2010 | Index Future | Buy  | 10 | 0.00 |
| AL13 On 05/11/2009 | Index Future | Sell | 10 | 0.00 |
| AL13 On 05/11/2009 | Index Future | Buy  | 10 | 0.00 |
| AL13 On 05/11/2009 | Index Future | Sell | 10 | 0.00 |
| AL13 On 05/11/2009 | Index Future | Buy  | 10 | 0.00 |
| AL13 On 04/02/2010 | Index Future | Sell | 12 | 0.00 |
| AL13 On 04/02/2010 | Index Future | Buy  | 12 | 0.00 |
| AL13 On 04/02/2010 | Index Future | Sell | 22 | 0.00 |
| AL13 On 04/02/2010 | Index Future | Buy  | 22 | 0.00 |

**All Bond Term Splits 7-12 Year**

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| AL7T On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Sell | 1 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell     | No. of Contracts | Value (R000's) |      |
|--------------------|--------|-----|--------------|------------------|----------------|------|
| AL7T On 03/11/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 03/11/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 05/05/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 05/05/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 05/05/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 05/05/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Sell             | 1              | 0.00 |
| AL7T On 04/08/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 05/05/2011 |        |     | Index Future | Buy              | 1              | 0.00 |
| AL7T On 05/05/2011 |        |     | Index Future | Sell             | 1              | 0.00 |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| AL7T On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 1 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 1 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Sell            | 1                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Buy             | 1                       | 0.00                  |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| AL7T On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Sell | 2 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Sell | 2 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 2 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 2 | 0.00 |



| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| AL7T On 04/11/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 06/05/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Sell            | 3                       | 0.00                  |
| AL7T On 04/02/2010 | Index Future  |            | Buy             | 3                       | 0.00                  |
| AL7T On 03/11/2011 | Index Future  |            | Buy             | 4                       | 0.00                  |
| AL7T On 03/11/2011 | Index Future  |            | Sell            | 4                       | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Sell            | 4                       | 0.00                  |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| AL7T On 04/08/2011 | Index Future | Buy  | 4  | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 5  | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 5  | 0.00 |
| AL7T On 03/11/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/08/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 05/05/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Sell | 10 | 0.00 |
| AL7T On 03/02/2011 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Sell | 10 | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 10 | 0.00 |
| AL7T On 03/11/2011 | Index Future | Buy  | 12 | 0.00 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| AL7T On 03/11/2011 | Index Future  |            | Sell            | 12                      | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Sell            | 12                      | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Buy             | 12                      | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 13                      | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 13                      | 0.00                  |
| AL7T On 03/11/2011 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 03/11/2011 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 02/02/2012 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 02/02/2012 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 05/05/2011 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 03/02/2011 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 04/11/2010 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 14                      | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 14                      | 0.00                  |
| AL7T On 03/11/2011 | Index Future  |            | Buy             | 16                      | 0.00                  |
| AL7T On 03/11/2011 | Index Future  |            | Sell            | 16                      | 0.00                  |
| AL7T On 02/02/2012 | Index Future  |            | Sell            | 16                      | 0.00                  |
| AL7T On 02/02/2012 | Index Future  |            | Buy             | 16                      | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Sell            | 16                      | 0.00                  |
| AL7T On 04/08/2011 | Index Future  |            | Buy             | 16                      | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Buy             | 20                      | 0.00                  |
| AL7T On 05/08/2010 | Index Future  |            | Sell            | 20                      | 0.00                  |

|                    |              |      |        |      |
|--------------------|--------------|------|--------|------|
| AL7T On 05/08/2010 | Index Future | Sell | 34     | 0.00 |
| AL7T On 05/08/2010 | Index Future | Buy  | 34     | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 34     | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 34     | 0.00 |
| AL7T On 06/05/2010 | Index Future | Sell | 34     | 0.00 |
| AL7T On 06/05/2010 | Index Future | Buy  | 34     | 0.00 |
| AL7T On 04/02/2010 | Index Future | Sell | 34     | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 34     | 0.00 |
| AL7T On 04/02/2010 | Index Future | Buy  | 58     | 0.00 |
| AL7T On 04/02/2010 | Index Future | Sell | 58     | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 12,000 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 12,000 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Buy  | 12,000 | 0.00 |
| AL7T On 04/11/2010 | Index Future | Sell | 12,000 | 0.00 |

**Any Day Expiry CAAB USD**

|                    |               |      |         |      |
|--------------------|---------------|------|---------|------|
| CAAB On 18/03/2011 | Can-Do Future | Sell | 1,000   | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 1,000   | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 72,471  | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 72,471  | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 72,576  | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 72,576  | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 91,244  | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 91,244  | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Buy  | 100,000 | 0.00 |
| CAAB On 18/03/2011 | Can-Do Future | Sell | 100,000 | 0.00 |

| Contract                       | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------------|--------|------|----------|------------------|----------------|
| CAAB On 18/03/2011             |        |      | Buy      | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Sell     | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Buy      | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Sell     | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Buy      | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Sell     | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Buy      | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Sell     | 100,000          | 0.00           |
| CAAB On 18/03/2011             |        |      | Sell     | 286,989          | 0.00           |
| CAAB On 18/03/2011             |        |      | Buy      | 286,989          | 0.00           |
| <b>ANY DAY EXPIRY CAAC EUR</b> |        |      |          |                  |                |
| CAAC On 18/03/2011             |        |      | Sell     | 1,000            | 0.00           |
| CAAC On 18/03/2011             |        |      | Buy      | 1,000            | 0.00           |
| CAAC On 18/03/2011             |        |      | Sell     | 6,857            | 0.00           |
| CAAC On 18/03/2011             |        |      | Buy      | 6,857            | 0.00           |
| <b>ANY DAY EXPIRY CAAF USD</b> |        |      |          |                  |                |
| CAAF On 03/08/2011             |        |      | Buy      | 500              | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 500              | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 500              | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 500              | 0.00           |
| CAAF On 03/08/2011             |        |      | Buy      | 500              | 0.00           |
| CAAF On 03/08/2011             |        |      | Buy      | 500              | 0.00           |
| CAAF On 03/08/2011             |        |      | Buy      | 1,000            | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 1,000            | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 1,000            | 0.00           |
| CAAF On 03/08/2011             |        |      | Buy      | 1,000            | 0.00           |
| CAAF On 03/08/2011             | 6.80   | Call | Buy      | 1,000            | 0.00           |
| CAAF On 03/08/2011             | 6.80   | Call | Sell     | 1,000            | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 4,000            | 0.00           |
| CAAF On 03/08/2011             |        |      | Buy      | 4,000            | 0.00           |
| CAAF On 03/08/2011             |        |      | Sell     | 5,000            | 0.00           |

|                    |               |      |      |      |        |      |
|--------------------|---------------|------|------|------|--------|------|
| CAAF On 03/08/2011 | Can-Do Future |      |      | Buy  | 5,000  | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future |      |      | Buy  | 10,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future |      |      | Sell | 10,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future | 6.80 | Call | Sell | 11,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future | 6.80 | Call | Buy  | 11,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future | 6.80 | Call | Buy  | 11,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future | 6.80 | Call | Sell | 11,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future | 6.70 | Call | Buy  | 11,000 | 0.00 |
| CAAF On 03/08/2011 | Can-Do Future | 6.70 | Call | Sell | 11,000 | 0.00 |

**ANY DAY EXPIRY CAAG USD**

|                    |               |      |      |      |        |      |
|--------------------|---------------|------|------|------|--------|------|
| CAAG On 24/10/2011 | Can-Do Future | 7.40 | Call | Buy  | 6,757  | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 7.40 | Call | Sell | 6,757  | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 7.00 | Call | Sell | 7,143  | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 7.00 | Call | Buy  | 7,143  | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 7.00 | Call | Sell | 7,143  | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 7.00 | Call | Buy  | 7,143  | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Buy  | 10,457 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Sell | 10,457 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Sell | 11,111 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Buy  | 11,111 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 9.00 | Call | Buy  | 11,111 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 9.00 | Call | Sell | 11,111 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Sell | 11,111 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Buy  | 11,111 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.75 | Call | Sell | 11,429 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.75 | Call | Buy  | 11,429 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.75 | Call | Sell | 11,429 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.75 | Call | Buy  | 11,429 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.75 | Call | Buy  | 11,429 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.75 | Call | Sell | 11,429 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Sell | 11,765 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Buy  | 11,765 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Buy  | 11,765 | 0.00 |
| CAAG On 24/10/2011 | Can-Do Future | 8.50 | Call | Sell | 11,765 | 0.00 |

**ANY DAY EXPIRY CAAH USD**

| Contract                          | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|-----------------------------------|--------|------|----------|------------------|----------------|
| CAAH On 10/08/2011 Can-Do Future  | 6.70   | Put  | Buy      | 20,000           | 0.00           |
| CAAH On 10/08/2011 Can-Do Future  | 6.70   | Put  | Sell     | 20,000           | 0.00           |
| <b>ANY DAY EXPIRY CAAI USD</b>    |        |      |          |                  |                |
| CAAI On 26/08/2011 Can-Do Future  | 7.05   | Put  | Buy      | 25,000           | 0.00           |
| CAAI On 26/08/2011 Can-Do Future  | 7.05   | Put  | Sell     | 25,000           | 0.00           |
| <b>ANY DAY EXPIRY CAAJ USD</b>    |        |      |          |                  |                |
| CAAJ On 20/10/2011 Any day expiry | 7.70   | Put  | Sell     | 16,500           | 0.00           |
| CAAJ On 20/10/2011 Any day expiry | 7.70   | Put  | Buy      | 16,500           | 0.00           |
| CAAJ On 20/10/2011 Any day expiry | 7.70   | Put  | Buy      | 16,500           | 0.00           |
| CAAJ On 20/10/2011 Any day expiry | 7.70   | Put  | Sell     | 16,500           | 0.00           |
| <b>Can-Do CAAA USD</b>            |        |      |          |                  |                |
| CAAA On 28/02/2011 Can-Do Future  |        |      | Buy      | 5,000            | 0.00           |
| CAAA On 28/02/2011 Can-Do Future  |        |      | Sell     | 5,000            | 0.00           |
| CAAA On 28/02/2011 Can-Do Future  |        |      | Sell     | 5,000            | 0.00           |
| CAAA On 28/02/2011 Can-Do Future  |        |      | Buy      | 5,000            | 0.00           |
| CAAA On 28/02/2011 Can-Do Future  | 7.15   | Call | Buy      | 20,000           | 0.00           |
| CAAA On 28/02/2011 Can-Do Future  | 7.15   | Call | Sell     | 20,000           | 0.00           |
| <b>Credit Index</b>               |        |      |          |                  |                |
| CRD1 On 04/08/2011 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 04/08/2011 Index Future   |        |      | Sell     | 2                | 0.00           |
| CRD1 On 05/05/2011 Index Future   |        |      | Sell     | 2                | 0.00           |
| CRD1 On 05/05/2011 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 05/05/2011 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 05/05/2011 Index Future   |        |      | Sell     | 2                | 0.00           |
| CRD1 On 04/08/2011 Index Future   |        |      | Sell     | 2                | 0.00           |
| CRD1 On 04/08/2011 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 03/02/2011 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 03/02/2011 Index Future   |        |      | Sell     | 2                | 0.00           |
| CRD1 On 05/05/2011 Index Future   |        |      | Sell     | 2                | 0.00           |
| CRD1 On 05/05/2011 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 04/11/2010 Index Future   |        |      | Buy      | 2                | 0.00           |
| CRD1 On 04/11/2010 Index Future   |        |      | Sell     | 2                | 0.00           |

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| CRD1 On 03/02/2011 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 03/02/2011 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 04/11/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 04/11/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 05/08/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 05/08/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/05/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/05/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 04/02/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 04/02/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 04/02/2010 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 04/02/2010 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/08/2009 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 05/11/2009 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/08/2009 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 05/11/2009 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/08/2009 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/08/2009 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Buy  | 2 | 0.00 |
| CRD1 On 06/11/2008 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 03/05/2007 | Index Future | Sell | 2 | 0.00 |
| CRD1 On 03/05/2007 | Index Future | Buy  | 2 | 0.00 |



| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| CRD1 On 03/05/2007 | Index Future |     | Sell     | 2                | 0.00           |
| CRD1 On 03/05/2007 | Index Future |     | Buy      | 2                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Buy      | 2                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Sell     | 2                | 0.00           |
| CRDI On 02/11/2006 | Index Future |     | Buy      | 2                | 0.00           |
| CRDI On 02/11/2006 | Index Future |     | Sell     | 2                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Sell     | 2                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Buy      | 2                | 0.00           |
| CRD1 On 06/11/2008 | Index Future |     | Sell     | 8                | 0.00           |
| CRD1 On 06/11/2008 | Index Future |     | Buy      | 8                | 0.00           |
| CRD1 On 01/11/2007 | Index Future |     | Buy      | 8                | 0.00           |
| CRD1 On 01/11/2007 | Index Future |     | Sell     | 8                | 0.00           |
| CRD1 On 01/11/2007 | Index Future |     | Sell     | 8                | 0.00           |
| CRD1 On 01/11/2007 | Index Future |     | Buy      | 8                | 0.00           |
| CRD1 On 03/05/2007 | Index Future |     | Sell     | 8                | 0.00           |
| CRD1 On 03/05/2007 | Index Future |     | Buy      | 8                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Buy      | 8                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Sell     | 8                | 0.00           |
| CRDI On 02/11/2006 | Index Future |     | Buy      | 8                | 0.00           |
| CRDI On 02/11/2006 | Index Future |     | Sell     | 8                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Sell     | 8                | 0.00           |
| CRD1 On 01/02/2007 | Index Future |     | Buy      | 8                | 0.00           |
| CRD1 On 02/08/2007 | Index Future |     | Buy      | 10               | 0.00           |
| CRD1 On 02/08/2007 | Index Future |     | Sell     | 10               | 0.00           |
| CRD1 On 02/08/2007 | Index Future |     | Sell     | 10               | 0.00           |
| CRD1 On 02/08/2007 | Index Future |     | Buy      | 10               | 0.00           |
| CRD1 On 03/05/2007 | Index Future |     | Buy      | 10               | 0.00           |
| CRD1 On 03/05/2007 | Index Future |     | Sell     | 10               | 0.00           |
| CRDI On 02/11/2006 | Index Future |     | Sell     | 10               | 0.00           |
| CRDI On 02/11/2006 | Index Future |     | Buy      | 10               | 0.00           |

**Govi Total Return Index**

|                    |      |      |   |          |
|--------------------|------|------|---|----------|
| GOVI On 03/11/2011 | GOVI | Buy  | 1 | 3,680.16 |
| GOVI On 03/11/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/11/2011 | GOVI | Buy  | 1 | 3,680.16 |
| GOVI On 03/11/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/11/2011 | GOVI | Buy  | 1 | 3,690.15 |
| GOVI On 03/11/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/11/2011 | GOVI | Buy  | 1 | 3,770.23 |
| GOVI On 03/11/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/11/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/11/2011 | GOVI | Buy  | 1 | 3,766.61 |
| GOVI On 04/08/2011 | GOVI | Buy  | 1 | 3,544.01 |
| GOVI On 04/08/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 04/08/2011 | GOVI | Buy  | 1 | 3,546.78 |
| GOVI On 04/08/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 04/08/2011 | GOVI | Buy  | 1 | 3,565.40 |
| GOVI On 04/08/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/05/2011 | GOVI | Buy  | 1 | 3,478.04 |
| GOVI On 05/05/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/05/2011 | GOVI | Buy  | 1 | 3,428.95 |
| GOVI On 05/05/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/05/2011 | GOVI | Buy  | 1 | 3,396.82 |
| GOVI On 05/05/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/02/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/02/2011 | GOVI | Buy  | 1 | 3,444.61 |
| GOVI On 03/02/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/02/2011 | GOVI | Buy  | 1 | 3,420.70 |
| GOVI On 03/02/2011 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/02/2011 | GOVI | Buy  | 1 | 3,513.04 |
| GOVI On 04/11/2010 | GOVI | Sell | 1 | 0.00     |
| GOVI On 04/11/2010 | GOVI | Buy  | 1 | 3,449.19 |
| GOVI On 04/11/2010 | GOVI | Buy  | 1 | 3,452.43 |
| GOVI On 04/11/2010 | GOVI | Sell | 1 | 0.00     |
| GOVI On 04/11/2010 | GOVI | Buy  | 1 | 3,453.00 |
| GOVI On 04/11/2010 | GOVI | Sell | 1 | 0.00     |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 1                | 3,453.00       |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 1                | 3,436.59       |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,288.41       |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 1                | 3,341.08       |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 1                | 3,341.08       |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,198.40       |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,213.97       |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,206.41       |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,194.76       |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,183.35       |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,208.33       |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 1                | 3,185.19       |
| GOVI On 06/05/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 06/05/2010 | GOVI   |     | Buy      | 1                | 3,197.37       |
| GOVI On 06/05/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 06/05/2010 | GOVI   |     | Buy      | 1                | 3,165.16       |
| GOVI On 06/05/2010 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 06/05/2010 | GOVI   |     | Buy      | 1                | 3,132.47       |
| GOVI On 06/05/2010 | GOVI   |     | Sell     | 1                | 0.00           |

|                    |      |      |   |          |
|--------------------|------|------|---|----------|
| GOVI On 06/05/2010 | GOVI | Buy  | 1 | 3,106.06 |
| GOVI On 06/08/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 06/08/2009 | GOVI | Buy  | 1 | 2,932.20 |
| GOVI On 06/08/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 06/08/2009 | GOVI | Buy  | 1 | 2,936.23 |
| GOVI On 07/05/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 07/05/2009 | GOVI | Buy  | 1 | 2,911.74 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,941.70 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,939.39 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,911.56 |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,911.11 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,851.87 |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,851.87 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,851.87 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,772.90 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,783.03 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,783.03 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,788.54 |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,814.07 |
| GOVI On 05/02/2009 | GOVI | Sell | 1 | 0.00     |
| GOVI On 07/08/2008 | GOVI | Sell | 1 | 0.00     |
| GOVI On 07/08/2008 | GOVI | Buy  | 1 | 2,632.61 |
| GOVI On 05/02/2009 | GOVI | Buy  | 1 | 2,788.80 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,478.45       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,478.45       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,478.45       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,480.05       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,509.59       |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,528.96       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,528.96       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,528.96       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,688.34       |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,669.38       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,706.11       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 1                | 2,706.11       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 1                | 2,653.69       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,506.76       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,505.04       |

|                    |      |      |   |          |
|--------------------|------|------|---|----------|
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,505.04 |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,505.04 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,505.04 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,505.04 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,505.04 |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,505.04 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,534.28 |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,534.28 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,534.28 |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,553.56 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,572.18 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,574.30 |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,574.30 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,574.30 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,574.30 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,574.30 |
| GOVI On 02/08/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/08/2007 | GOVI | Buy  | 1 | 2,572.18 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,630.87       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,622.68       |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,622.68       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,622.68       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,617.80       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,618.81       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,618.81       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 1                | 2,564.93       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 1                | 2,564.93       |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,617.41       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,617.41       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,617.41       |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,617.41       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 1                | 2,617.41       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 1                | 2,578.30       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 1                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 1                | 2,578.30       |

|                    |      |      |   |          |
|--------------------|------|------|---|----------|
| GOVI On 03/05/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/05/2007 | GOVI | Buy  | 1 | 2,573.34 |
| GOVI On 03/05/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/05/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 03/05/2007 | GOVI | Buy  | 1 | 2,574.42 |
| GOVI On 03/05/2007 | GOVI | Buy  | 1 | 2,535.09 |
| GOVI On 03/05/2007 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/11/2006 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/11/2006 | GOVI | Buy  | 1 | 2,376.10 |
| GOVI On 02/11/2006 | GOVI | Sell | 1 | 0.00     |
| GOVI On 02/11/2006 | GOVI | Buy  | 1 | 2,376.10 |
| GOVI On 03/11/2011 | GOVI | Sell | 2 | 0.00     |
| GOVI On 03/11/2011 | GOVI | Buy  | 2 | 7,366.38 |
| GOVI On 03/11/2011 | GOVI | Buy  | 2 | 7,428.76 |
| GOVI On 03/11/2011 | GOVI | Sell | 2 | 0.00     |
| GOVI On 05/08/2010 | GOVI | Sell | 2 | 0.00     |
| GOVI On 05/08/2010 | GOVI | Buy  | 2 | 6,412.82 |
| GOVI On 05/08/2010 | GOVI | Sell | 2 | 0.00     |
| GOVI On 05/08/2010 | GOVI | Buy  | 2 | 6,389.32 |
| GOVI On 06/05/2010 | GOVI | Buy  | 2 | 6,226.14 |
| GOVI On 06/05/2010 | GOVI | Sell | 2 | 0.00     |
| GOVI On 04/02/2010 | GOVI | Sell | 2 | 0.00     |
| GOVI On 04/02/2010 | GOVI | Buy  | 2 | 5,999.24 |
| GOVI On 06/08/2009 | GOVI | Buy  | 2 | 5,872.46 |
| GOVI On 06/08/2009 | GOVI | Sell | 2 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 2 | 6,198.24 |
| GOVI On 05/02/2009 | GOVI | Sell | 2 | 0.00     |
| GOVI On 05/02/2009 | GOVI | Buy  | 2 | 6,198.24 |
| GOVI On 05/02/2009 | GOVI | Sell | 2 | 0.00     |
| GOVI On 06/11/2008 | GOVI | Sell | 2 | 0.00     |
| GOVI On 06/11/2008 | GOVI | Buy  | 2 | 5,481.74 |
| GOVI On 05/02/2009 | GOVI | Buy  | 2 | 5,577.60 |
| GOVI On 05/02/2009 | GOVI | Sell | 2 | 0.00     |
| GOVI On 07/08/2008 | GOVI | Sell | 2 | 0.00     |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 2                | 5,265.22       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 2                | 5,265.22       |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 2                | 5,577.60       |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 2                | 5,283.58       |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Buy      | 2                | 5,195.00       |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 2                | 5,412.22       |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Buy      | 2                | 5,368.60       |
| GOVI On 02/05/2008 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 2                | 5,276.08       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,010.08       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,010.08       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,068.56       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,068.56       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,148.60       |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,261.74       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,245.36       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 2                | 5,234.82       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 2                | 0.00           |

|                    |      |      |   |           |
|--------------------|------|------|---|-----------|
| GOVI On 02/08/2007 | GOVI | Buy  | 2 | 5,234.82  |
| GOVI On 02/08/2007 | GOVI | Buy  | 2 | 5,234.82  |
| GOVI On 02/08/2007 | GOVI | Sell | 2 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Sell | 2 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 2 | 5,234.82  |
| GOVI On 02/08/2007 | GOVI | Sell | 2 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 2 | 5,234.82  |
| GOVI On 02/08/2007 | GOVI | Sell | 2 | 0.00      |
| GOVI On 02/02/2012 | GOVI | Buy  | 3 | 11,339.04 |
| GOVI On 02/02/2012 | GOVI | Sell | 3 | 0.00      |
| GOVI On 05/05/2011 | GOVI | Sell | 3 | 0.00      |
| GOVI On 05/05/2011 | GOVI | Buy  | 3 | 10,339.80 |
| GOVI On 06/08/2009 | GOVI | Buy  | 3 | 8,724.60  |
| GOVI On 06/08/2009 | GOVI | Sell | 3 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 3 | 8,876.70  |
| GOVI On 05/02/2009 | GOVI | Sell | 3 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Sell | 3 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 3 | 8,572.08  |
| GOVI On 06/11/2008 | GOVI | Sell | 3 | 0.00      |
| GOVI On 06/11/2008 | GOVI | Buy  | 3 | 8,186.25  |
| GOVI On 07/08/2008 | GOVI | Sell | 3 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 3 | 7,897.83  |
| GOVI On 05/02/2009 | GOVI | Buy  | 3 | 8,366.40  |
| GOVI On 05/02/2009 | GOVI | Sell | 3 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 3 | 7,586.88  |
| GOVI On 07/08/2008 | GOVI | Sell | 3 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 3 | 7,755.03  |
| GOVI On 07/02/2008 | GOVI | Sell | 3 | 0.00      |
| GOVI On 02/05/2008 | GOVI | Sell | 3 | 0.00      |
| GOVI On 02/05/2008 | GOVI | Buy  | 3 | 7,950.06  |
| GOVI On 02/08/2007 | GOVI | Sell | 3 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 3 | 7,602.84  |
| GOVI On 02/08/2007 | GOVI | Buy  | 3 | 7,868.04  |
| GOVI On 02/08/2007 | GOVI | Sell | 3 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 3                | 7,856.43       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 3                | 7,856.43       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 3                | 7,694.79       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 3                | 7,694.79       |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 3                | 7,839.66       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 3                | 7,658.22       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 3                | 7,852.23       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 3                | 7,852.23       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 3                | 7,852.23       |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 3                | 7,734.90       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 3                | 7,734.90       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 3                | 7,639.26       |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 3                | 6,968.22       |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 3                | 6,968.22       |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 3                | 7,244.70       |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 3                | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 3                | 0.00           |

|                    |      |      |   |           |
|--------------------|------|------|---|-----------|
| GOVI On 02/11/2006 | GOVI | Buy  | 3 | 7,276.89  |
| GOVI On 02/11/2006 | GOVI | Sell | 3 | 0.00      |
| GOVI On 02/11/2006 | GOVI | Buy  | 3 | 7,506.78  |
| GOVI On 04/11/2010 | GOVI | Sell | 4 | 0.00      |
| GOVI On 04/11/2010 | GOVI | Buy  | 4 | 13,710.40 |
| GOVI On 05/11/2009 | GOVI | Buy  | 4 | 12,024.44 |
| GOVI On 05/11/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Buy  | 4 | 11,703.20 |
| GOVI On 06/08/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Buy  | 4 | 11,703.20 |
| GOVI On 06/08/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Buy  | 4 | 11,632.80 |
| GOVI On 07/05/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 07/05/2009 | GOVI | Buy  | 4 | 11,551.52 |
| GOVI On 06/08/2009 | GOVI | Buy  | 4 | 11,773.08 |
| GOVI On 06/08/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 4 | 11,620.12 |
| GOVI On 05/02/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 4 | 11,407.48 |
| GOVI On 05/02/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 4 | 11,429.44 |
| GOVI On 05/02/2009 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/11/2008 | GOVI | Buy  | 4 | 11,108.24 |
| GOVI On 06/11/2008 | GOVI | Sell | 4 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 4 | 10,556.88 |
| GOVI On 07/08/2008 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/11/2008 | GOVI | Sell | 4 | 0.00      |
| GOVI On 06/11/2008 | GOVI | Buy  | 4 | 10,863.48 |
| GOVI On 07/08/2008 | GOVI | Sell | 4 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 4 | 10,254.28 |
| GOVI On 07/08/2008 | GOVI | Sell | 4 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 4 | 9,913.80  |
| GOVI On 07/08/2008 | GOVI | Sell | 4 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 4                | 10,224.28      |
| GOVI On 02/05/2008 | GOVI   |     | Buy      | 4                | 10,172.36      |
| GOVI On 02/05/2008 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 4                | 10,475.20      |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 4                | 10,824.44      |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Buy      | 4                | 10,539.04      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 4                | 10,020.16      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 4                | 10,297.20      |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 4                | 10,987.64      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 4                | 10,536.40      |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 4                | 10,469.64      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 4                | 10,469.64      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 4                | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 4                | 9,290.96       |
| GOVI On 05/05/2011 | GOVI   |     | Sell     | 5                | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Buy      | 5                | 17,144.75      |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 5                | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 5                | 17,172.95      |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 5                | 16,105.35      |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 5                | 0.00           |
| GOVI On 06/05/2010 | GOVI   |     | Buy      | 5                | 15,816.10      |
| GOVI On 06/05/2010 | GOVI   |     | Sell     | 5                | 0.00           |

|                    |      |      |   |           |
|--------------------|------|------|---|-----------|
| GOVI On 05/02/2009 | GOVI | Sell | 5 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 5 | 13,915.15 |
| GOVI On 07/08/2008 | GOVI | Buy  | 5 | 12,644.80 |
| GOVI On 07/08/2008 | GOVI | Sell | 5 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 5 | 13,530.55 |
| GOVI On 07/08/2008 | GOVI | Sell | 5 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Sell | 5 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 5 | 12,908.30 |
| GOVI On 02/08/2007 | GOVI | Buy  | 5 | 13,113.40 |
| GOVI On 02/08/2007 | GOVI | Sell | 5 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 5 | 13,170.50 |
| GOVI On 02/08/2007 | GOVI | Sell | 5 | 0.00      |
| GOVI On 03/05/2007 | GOVI | Sell | 5 | 0.00      |
| GOVI On 03/05/2007 | GOVI | Buy  | 5 | 12,875.45 |
| GOVI On 02/08/2007 | GOVI | Buy  | 5 | 13,087.05 |
| GOVI On 02/08/2007 | GOVI | Sell | 5 | 0.00      |
| GOVI On 01/02/2007 | GOVI | Sell | 5 | 0.00      |
| GOVI On 01/02/2007 | GOVI | Buy  | 5 | 12,430.75 |
| GOVI On 03/08/2006 | GOVI | Buy  | 5 | 11,703.70 |
| GOVI On 03/08/2006 | GOVI | Sell | 5 | 0.00      |
| GOVI On 04/05/2006 | GOVI | Sell | 5 | 0.00      |
| GOVI On 04/05/2006 | GOVI | Buy  | 5 | 11,812.15 |
| GOVI On 04/05/2006 | GOVI | Sell | 5 | 0.00      |
| GOVI On 04/05/2006 | GOVI | Buy  | 5 | 11,656.75 |
| GOVI On 05/05/2005 | GOVI | Sell | 5 | 0.00      |
| GOVI On 05/05/2005 | GOVI | Buy  | 5 | 10,804.90 |
| GOVI On 05/05/2005 | GOVI | Sell | 5 | 0.00      |
| GOVI On 05/05/2005 | GOVI | Buy  | 5 | 10,808.95 |
| GOVI On 05/05/2005 | GOVI | Buy  | 5 | 10,624.20 |
| GOVI On 05/05/2005 | GOVI | Sell | 5 | 0.00      |
| GOVI On 03/11/2011 | GOVI | Sell | 6 | 0.00      |
| GOVI On 03/11/2011 | GOVI | Buy  | 6 | 22,204.20 |
| GOVI On 03/11/2011 | GOVI | Buy  | 6 | 22,204.20 |
| GOVI On 03/11/2011 | GOVI | Sell | 6 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 05/05/2011 | GOVI   |     | Buy      | 6                | 20,685.00      |
| GOVI On 05/05/2011 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Buy      | 6                | 20,544.42      |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 6                | 19,326.42      |
| GOVI On 06/05/2010 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 06/05/2010 | GOVI   |     | Buy      | 6                | 19,152.00      |
| GOVI On 06/08/2009 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 06/08/2009 | GOVI   |     | Buy      | 6                | 18,354.90      |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 6                | 15,850.74      |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Buy      | 6                | 15,936.66      |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 6                | 15,488.04      |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 02/05/2008 | GOVI   |     | Buy      | 6                | 15,863.16      |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 6                | 15,712.86      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 6                | 15,389.58      |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 6                | 15,704.46      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 6                | 15,435.48      |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 6                | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 7                | 24,239.53      |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 7                | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Sell     | 7                | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Buy      | 7                | 19,439.42      |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 7                | 0.00           |

|                    |      |      |   |           |
|--------------------|------|------|---|-----------|
| GOVI On 05/02/2009 | GOVI | Buy  | 7 | 19,481.21 |
| GOVI On 06/11/2008 | GOVI | Buy  | 7 | 19,011.09 |
| GOVI On 06/11/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 7 | 18,474.54 |
| GOVI On 05/02/2009 | GOVI | Buy  | 7 | 19,521.60 |
| GOVI On 05/02/2009 | GOVI | Sell | 7 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 7 | 18,428.27 |
| GOVI On 07/08/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 7 | 18,325.93 |
| GOVI On 02/05/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 02/05/2008 | GOVI | Buy  | 7 | 17,801.63 |
| GOVI On 07/08/2008 | GOVI | Buy  | 7 | 18,331.60 |
| GOVI On 07/08/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 02/05/2008 | GOVI | Buy  | 7 | 18,540.06 |
| GOVI On 02/05/2008 | GOVI | Sell | 7 | 0.00      |
| GOVI On 04/11/2010 | GOVI | Buy  | 8 | 27,408.08 |
| GOVI On 04/11/2010 | GOVI | Sell | 8 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 8 | 24,792.96 |
| GOVI On 05/02/2009 | GOVI | Sell | 8 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 8 | 24,017.28 |
| GOVI On 05/02/2009 | GOVI | Sell | 8 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 8 | 23,444.56 |
| GOVI On 05/02/2009 | GOVI | Sell | 8 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 8 | 20,413.44 |
| GOVI On 07/08/2008 | GOVI | Sell | 8 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 8 | 20,942.08 |
| GOVI On 07/02/2008 | GOVI | Sell | 8 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 8 | 20,939.28 |
| GOVI On 02/08/2007 | GOVI | Sell | 8 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Sell | 9 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 9 | 25,047.27 |
| GOVI On 05/02/2009 | GOVI | Buy  | 9 | 25,099.20 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 9                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 9                | 23,556.69      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 9                | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 9                | 23,556.69      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 9                | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Buy      | 9                | 20,737.62      |
| GOVI On 02/02/2006 | GOVI   |     | Sell     | 9                | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Buy      | 10               | 34,876.10      |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 10               | 34,377.20      |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 07/05/2009 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 07/05/2009 | GOVI   |     | Buy      | 10               | 29,163.90      |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 10               | 30,991.20      |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 10               | 26,326.10      |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 10               | 26,441.90      |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 10               | 25,750.90      |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 10               | 26,341.00      |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 10               | 23,793.50      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 10               | 23,392.60      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 10               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 10               | 23,392.60      |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 10               | 23,210.90      |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 10               | 0.00           |

|                    |      |      |    |           |
|--------------------|------|------|----|-----------|
| GOVI On 02/08/2007 | GOVI | Sell | 11 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 11 | 27,555.44 |
| GOVI On 02/08/2007 | GOVI | Sell | 11 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 11 | 27,877.08 |
| GOVI On 01/02/2007 | GOVI | Buy  | 11 | 27,465.35 |
| GOVI On 01/02/2007 | GOVI | Sell | 11 | 0.00      |
| GOVI On 01/02/2007 | GOVI | Buy  | 11 | 27,126.00 |
| GOVI On 01/02/2007 | GOVI | Sell | 11 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Sell | 12 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 12 | 31,413.12 |
| GOVI On 02/08/2007 | GOVI | Sell | 12 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 12 | 30,891.60 |
| GOVI On 05/02/2009 | GOVI | Buy  | 13 | 37,844.43 |
| GOVI On 05/02/2009 | GOVI | Sell | 13 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 13 | 34,094.84 |
| GOVI On 02/08/2007 | GOVI | Sell | 13 | 0.00      |
| GOVI On 05/02/2009 | GOVI | Buy  | 14 | 36,985.06 |
| GOVI On 05/02/2009 | GOVI | Sell | 14 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 15 | 38,275.20 |
| GOVI On 07/08/2008 | GOVI | Sell | 15 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Sell | 15 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 15 | 39,350.40 |
| GOVI On 02/05/2008 | GOVI | Buy  | 15 | 38,182.95 |
| GOVI On 02/05/2008 | GOVI | Sell | 15 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Sell | 15 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 15 | 39,662.85 |
| GOVI On 07/02/2008 | GOVI | Sell | 15 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 15 | 39,733.05 |
| GOVI On 07/02/2008 | GOVI | Sell | 15 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Buy  | 15 | 39,370.65 |
| GOVI On 02/08/2007 | GOVI | Sell | 15 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 15 | 38,014.20 |
| GOVI On 03/05/2007 | GOVI | Buy  | 15 | 38,588.70 |
| GOVI On 03/05/2007 | GOVI | Sell | 15 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 15               | 35,393.40      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 15               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 15               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 15               | 35,489.10      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 15               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 15               | 35,279.55      |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 15               | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 15               | 34,841.10      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 15               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 15               | 35,383.35      |
| GOVI On 07/05/2009 | GOVI   |     | Buy      | 16               | 47,293.12      |
| GOVI On 07/05/2009 | GOVI   |     | Sell     | 16               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 16               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 16               | 39,655.20      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 16               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 16               | 41,188.80      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 16               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 16               | 38,683.04      |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 16               | 38,683.04      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 16               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 17               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 17               | 42,585.68      |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 17               | 40,933.96      |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 17               | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Sell     | 17               | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Buy      | 17               | 40,251.75      |
| GOVI On 03/11/2005 | GOVI   |     | Buy      | 17               | 38,431.90      |
| GOVI On 03/11/2005 | GOVI   |     | Sell     | 17               | 0.00           |
| GOVI On 03/08/2005 | GOVI   |     | Sell     | 17               | 0.00           |
| GOVI On 03/08/2005 | GOVI   |     | Buy      | 17               | 37,810.55      |
| GOVI On 03/08/2005 | GOVI   |     | Buy      | 17               | 37,341.18      |

|                    |      |      |    |           |
|--------------------|------|------|----|-----------|
| GOVI On 03/08/2005 | GOVI | Sell | 17 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Sell | 18 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Buy  | 18 | 53,478.90 |
| GOVI On 07/05/2009 | GOVI | Sell | 18 | 0.00      |
| GOVI On 07/05/2009 | GOVI | Buy  | 18 | 52,495.02 |
| GOVI On 07/08/2008 | GOVI | Buy  | 18 | 45,930.24 |
| GOVI On 07/08/2008 | GOVI | Sell | 18 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 18 | 47,138.58 |
| GOVI On 02/08/2007 | GOVI | Sell | 18 | 0.00      |
| GOVI On 03/05/2007 | GOVI | Sell | 18 | 0.00      |
| GOVI On 03/05/2007 | GOVI | Buy  | 18 | 46,168.74 |
| GOVI On 04/11/2010 | GOVI | Sell | 19 | 0.00      |
| GOVI On 04/11/2010 | GOVI | Buy  | 19 | 65,596.17 |
| GOVI On 06/08/2009 | GOVI | Sell | 19 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Buy  | 19 | 55,788.37 |
| GOVI On 02/08/2007 | GOVI | Buy  | 19 | 49,830.92 |
| GOVI On 02/08/2007 | GOVI | Sell | 19 | 0.00      |
| GOVI On 04/05/2006 | GOVI | Buy  | 19 | 45,748.58 |
| GOVI On 04/05/2006 | GOVI | Sell | 19 | 0.00      |
| GOVI On 04/08/2011 | GOVI | Buy  | 20 | 70,768.40 |
| GOVI On 04/08/2011 | GOVI | Sell | 20 | 0.00      |
| GOVI On 05/11/2009 | GOVI | Buy  | 20 | 59,329.80 |
| GOVI On 04/02/2010 | GOVI | Sell | 20 | 0.00      |
| GOVI On 05/11/2009 | GOVI | Sell | 20 | 0.00      |
| GOVI On 04/02/2010 | GOVI | Buy  | 20 | 60,391.60 |
| GOVI On 07/08/2008 | GOVI | Sell | 20 | 0.00      |
| GOVI On 07/08/2008 | GOVI | Buy  | 20 | 53,065.00 |
| GOVI On 01/11/2007 | GOVI | Sell | 20 | 0.00      |
| GOVI On 01/11/2007 | GOVI | Buy  | 20 | 52,126.80 |
| GOVI On 06/11/2008 | GOVI | Buy  | 20 | 57,661.60 |
| GOVI On 06/11/2008 | GOVI | Sell | 20 | 0.00      |
| GOVI On 01/11/2007 | GOVI | Buy  | 20 | 51,220.40 |
| GOVI On 01/11/2007 | GOVI | Sell | 20 | 0.00      |
| GOVI On 07/02/2008 | GOVI | Sell | 20 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 20               | 52,481.20      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 20               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 20               | 51,486.00      |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 20               | 47,441.20      |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 20               | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 20               | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 20               | 48,068.60      |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 22               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 22               | 54,525.90      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 22               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 22               | 55,754.16      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 22               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 22               | 56,634.60      |
| GOVI On 06/11/2008 | GOVI   |     | Sell     | 23               | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Buy      | 23               | 62,529.64      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 23               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 23               | 57,615.92      |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 23               | 60,200.43      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 23               | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Sell     | 25               | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Buy      | 25               | 68,273.75      |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 25               | 65,957.50      |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 25               | 0.00           |
| GOVI On 07/02/2008 | GOVI   |     | Buy      | 25               | 66,140.50      |
| GOVI On 07/02/2008 | GOVI   |     | Sell     | 25               | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 26               | 74,148.62      |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 26               | 0.00           |
| GOVI On 06/08/2009 | GOVI   |     | Buy      | 28               | 83,220.76      |
| GOVI On 06/08/2009 | GOVI   |     | Sell     | 28               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 28               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 28               | 69,396.60      |

|                    |      |      |    |           |
|--------------------|------|------|----|-----------|
| GOVI On 06/08/2009 | GOVI | Buy  | 29 | 83,129.37 |
| GOVI On 06/08/2009 | GOVI | Sell | 29 | 0.00      |
| GOVI On 07/05/2009 | GOVI | Buy  | 29 | 84,575.31 |
| GOVI On 06/08/2009 | GOVI | Sell | 29 | 0.00      |
| GOVI On 07/05/2009 | GOVI | Sell | 29 | 0.00      |
| GOVI On 06/08/2009 | GOVI | Buy  | 29 | 86,192.93 |
| GOVI On 07/08/2008 | GOVI | Buy  | 29 | 73,339.84 |
| GOVI On 07/08/2008 | GOVI | Sell | 29 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 29 | 75,945.49 |
| GOVI On 02/08/2007 | GOVI | Sell | 29 | 0.00      |
| GOVI On 03/05/2007 | GOVI | Sell | 29 | 0.00      |
| GOVI On 03/05/2007 | GOVI | Buy  | 29 | 74,382.97 |
| GOVI On 01/02/2007 | GOVI | Sell | 29 | 0.00      |
| GOVI On 01/02/2007 | GOVI | Buy  | 29 | 72,473.61 |
| GOVI On 03/05/2007 | GOVI | Buy  | 29 | 74,365.86 |
| GOVI On 03/05/2007 | GOVI | Sell | 29 | 0.00      |
| GOVI On 02/11/2006 | GOVI | Sell | 29 | 0.00      |
| GOVI On 02/11/2006 | GOVI | Buy  | 29 | 70,113.01 |
| GOVI On 01/02/2007 | GOVI | Buy  | 29 | 71,514.00 |
| GOVI On 01/02/2007 | GOVI | Sell | 29 | 0.00      |
| GOVI On 02/11/2006 | GOVI | Buy  | 29 | 68,203.65 |
| GOVI On 02/11/2006 | GOVI | Sell | 29 | 0.00      |
| GOVI On 03/08/2006 | GOVI | Sell | 29 | 0.00      |
| GOVI On 03/08/2006 | GOVI | Buy  | 29 | 66,949.11 |
| GOVI On 06/11/2008 | GOVI | Sell | 30 | 0.00      |
| GOVI On 06/11/2008 | GOVI | Buy  | 30 | 80,778.90 |
| GOVI On 07/08/2008 | GOVI | Buy  | 30 | 81,183.30 |
| GOVI On 07/08/2008 | GOVI | Sell | 30 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Sell | 30 | 0.00      |
| GOVI On 02/08/2007 | GOVI | Buy  | 30 | 75,151.20 |
| GOVI On 07/02/2008 | GOVI | Buy  | 30 | 82,407.30 |
| GOVI On 07/02/2008 | GOVI | Sell | 30 | 0.00      |
| GOVI On 02/11/2006 | GOVI | Sell | 30 | 0.00      |
| GOVI On 02/11/2006 | GOVI | Buy  | 30 | 72,855.90 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 30               | 76,052.70      |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 30               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 31               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 31               | 74,948.39      |
| GOVI On 01/02/2007 | GOVI   |     | Buy      | 31               | 76,446.00      |
| GOVI On 01/02/2007 | GOVI   |     | Sell     | 31               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 31               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 31               | 75,156.71      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 32               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 32               | 81,096.96      |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 32               | 83,925.76      |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 32               | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 33               | 87,179.07      |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 33               | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Buy      | 34               | 78,342.12      |
| GOVI On 02/02/2006 | GOVI   |     | Sell     | 34               | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 36               | 88,678.08      |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 36               | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 36               | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 36               | 87,224.40      |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 36               | 86,681.52      |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 36               | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 37               | 105,519.19     |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 37               | 0.00           |
| GOVI On 01/02/2007 | GOVI   |     | Sell     | 37               | 0.00           |
| GOVI On 01/02/2007 | GOVI   |     | Buy      | 37               | 92,466.33      |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 38               | 126,273.24     |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 38               | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Sell     | 40               | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Buy      | 40               | 108,496.00     |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 40               | 0.00           |

|                    |      |      |    |            |
|--------------------|------|------|----|------------|
| GOVI On 07/08/2008 | GOVI | Buy  | 40 | 103,565.20 |
| GOVI On 07/08/2008 | GOVI | Buy  | 40 | 103,585.20 |
| GOVI On 07/08/2008 | GOVI | Sell | 40 | 0.00       |
| GOVI On 01/11/2007 | GOVI | Sell | 40 | 0.00       |
| GOVI On 01/11/2007 | GOVI | Buy  | 40 | 104,253.60 |
| GOVI On 06/11/2008 | GOVI | Buy  | 40 | 115,323.20 |
| GOVI On 06/11/2008 | GOVI | Sell | 40 | 0.00       |
| GOVI On 01/11/2007 | GOVI | Buy  | 40 | 102,440.80 |
| GOVI On 01/11/2007 | GOVI | Sell | 40 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Buy  | 40 | 104,696.40 |
| GOVI On 02/08/2007 | GOVI | Sell | 40 | 0.00       |
| GOVI On 07/08/2008 | GOVI | Buy  | 41 | 110,950.51 |
| GOVI On 07/08/2008 | GOVI | Sell | 41 | 0.00       |
| GOVI On 05/05/2011 | GOVI | Buy  | 42 | 144,312.42 |
| GOVI On 05/05/2011 | GOVI | Sell | 42 | 0.00       |
| GOVI On 07/08/2008 | GOVI | Buy  | 42 | 106,216.32 |
| GOVI On 07/08/2008 | GOVI | Sell | 42 | 0.00       |
| GOVI On 04/11/2010 | GOVI | Sell | 44 | 0.00       |
| GOVI On 04/11/2010 | GOVI | Buy  | 44 | 150,814.40 |
| GOVI On 04/08/2011 | GOVI | Buy  | 45 | 158,710.95 |
| GOVI On 04/08/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 04/08/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 04/08/2011 | GOVI | Buy  | 45 | 158,601.15 |
| GOVI On 05/05/2011 | GOVI | Buy  | 45 | 156,374.55 |
| GOVI On 05/05/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 05/05/2011 | GOVI | Buy  | 45 | 156,374.55 |
| GOVI On 05/05/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 04/08/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 04/08/2011 | GOVI | Buy  | 45 | 158,601.15 |
| GOVI On 03/02/2011 | GOVI | Buy  | 45 | 152,950.05 |
| GOVI On 03/02/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 05/05/2011 | GOVI | Sell | 45 | 0.00       |
| GOVI On 05/05/2011 | GOVI | Buy  | 45 | 155,002.95 |
| GOVI On 04/11/2010 | GOVI | Buy  | 45 | 155,943.45 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 45               | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Sell     | 45               | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Buy      | 45               | 158,193.45     |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 45               | 150,254.55     |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 45               | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 45               | 0.00           |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 45               | 147,886.65     |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 45               | 146,403.00     |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 45               | 0.00           |
| GOVI On 07/05/2009 | GOVI   |     | Buy      | 45               | 137,273.85     |
| GOVI On 07/05/2009 | GOVI   |     | Sell     | 45               | 0.00           |
| GOVI On 04/08/2011 | GOVI   |     | Sell     | 48               | 0.00           |
| GOVI On 04/08/2011 | GOVI   |     | Buy      | 48               | 174,408.00     |
| GOVI On 03/11/2011 | GOVI   |     | Buy      | 48               | 176,859.36     |
| GOVI On 03/11/2011 | GOVI   |     | Sell     | 48               | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 48               | 164,524.80     |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 48               | 0.00           |
| GOVI On 02/02/2012 | GOVI   |     | Buy      | 50               | 188,520.00     |
| GOVI On 02/02/2012 | GOVI   |     | Sell     | 50               | 0.00           |
| GOVI On 03/11/2011 | GOVI   |     | Sell     | 50               | 0.00           |
| GOVI On 03/11/2011 | GOVI   |     | Buy      | 50               | 185,832.00     |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 50               | 149,884.50     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 50               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 50               | 150,874.00     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 50               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 50               | 150,202.00     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 50               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 50               | 150,427.50     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 50               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 50               | 150,337.50     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 50               | 0.00           |

|                    |      |      |    |            |
|--------------------|------|------|----|------------|
| GOVI On 04/02/2010 | GOVI | Buy  | 50 | 151,154.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 50 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 51 | 145,445.37 |
| GOVI On 05/02/2009 | GOVI | Sell | 51 | 0.00       |
| GOVI On 06/05/2010 | GOVI | Sell | 52 | 0.00       |
| GOVI On 06/05/2010 | GOVI | Buy  | 52 | 159,816.28 |
| GOVI On 05/02/2009 | GOVI | Buy  | 52 | 145,017.60 |
| GOVI On 05/02/2009 | GOVI | Sell | 52 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Buy  | 52 | 136,105.32 |
| GOVI On 02/08/2007 | GOVI | Sell | 52 | 0.00       |
| GOVI On 06/11/2008 | GOVI | Sell | 53 | 0.00       |
| GOVI On 06/11/2008 | GOVI | Buy  | 53 | 143,392.56 |
| GOVI On 07/08/2008 | GOVI | Buy  | 53 | 139,210.33 |
| GOVI On 07/08/2008 | GOVI | Sell | 53 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Buy  | 53 | 138,796.93 |
| GOVI On 02/08/2007 | GOVI | Sell | 53 | 0.00       |
| GOVI On 03/05/2007 | GOVI | Sell | 53 | 0.00       |
| GOVI On 03/05/2007 | GOVI | Buy  | 53 | 135,941.29 |
| GOVI On 03/05/2007 | GOVI | Buy  | 53 | 135,910.02 |
| GOVI On 03/05/2007 | GOVI | Sell | 53 | 0.00       |
| GOVI On 05/08/2010 | GOVI | Sell | 54 | 0.00       |
| GOVI On 05/08/2010 | GOVI | Buy  | 54 | 172,378.26 |
| GOVI On 07/08/2008 | GOVI | Buy  | 54 | 136,563.84 |
| GOVI On 07/08/2008 | GOVI | Sell | 54 | 0.00       |
| GOVI On 06/05/2010 | GOVI | Buy  | 55 | 172,526.20 |
| GOVI On 06/05/2010 | GOVI | Sell | 55 | 0.00       |
| GOVI On 07/08/2008 | GOVI | Buy  | 57 | 154,248.27 |
| GOVI On 07/08/2008 | GOVI | Sell | 57 | 0.00       |
| GOVI On 04/05/2006 | GOVI | Sell | 57 | 0.00       |
| GOVI On 04/05/2006 | GOVI | Buy  | 57 | 133,179.36 |
| GOVI On 03/11/2005 | GOVI | Buy  | 58 | 131,120.60 |
| GOVI On 03/11/2005 | GOVI | Sell | 58 | 0.00       |
| GOVI On 07/08/2008 | GOVI | Sell | 59 | 0.00       |
| GOVI On 07/08/2008 | GOVI | Buy  | 59 | 155,323.99 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 01/11/2007 | GOVI   |     | Buy      | 59               | 157,185.44     |
| GOVI On 01/11/2007 | GOVI   |     | Sell     | 59               | 0.00           |
| GOVI On 01/11/2007 | GOVI   |     | Buy      | 59               | 157,486.93     |
| GOVI On 01/11/2007 | GOVI   |     | Sell     | 59               | 0.00           |
| GOVI On 06/11/2008 | GOVI   |     | Buy      | 60               | 162,535.80     |
| GOVI On 06/11/2008 | GOVI   |     | Sell     | 60               | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 61               | 0.00           |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 61               | 203,846.75     |
| GOVI On 05/08/2010 | GOVI   |     | Buy      | 61               | 200,460.64     |
| GOVI On 05/08/2010 | GOVI   |     | Sell     | 61               | 0.00           |
| GOVI On 05/11/2009 | GOVI   |     | Buy      | 62               | 184,664.52     |
| GOVI On 05/11/2009 | GOVI   |     | Sell     | 62               | 0.00           |
| GOVI On 05/11/2009 | GOVI   |     | Sell     | 62               | 0.00           |
| GOVI On 05/11/2009 | GOVI   |     | Buy      | 62               | 184,151.16     |
| GOVI On 03/02/2011 | GOVI   |     | Sell     | 63               | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Buy      | 63               | 222,328.26     |
| GOVI On 04/11/2010 | GOVI   |     | Buy      | 63               | 218,997.45     |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 63               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 63               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 63               | 191,034.90     |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 65               | 196,175.20     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 65               | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Sell     | 66               | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Buy      | 66               | 227,540.94     |
| GOVI On 03/02/2011 | GOVI   |     | Buy      | 66               | 224,241.60     |
| GOVI On 03/02/2011 | GOVI   |     | Sell     | 66               | 0.00           |
| GOVI On 02/08/2007 | GOVI   |     | Buy      | 66               | 171,447.54     |
| GOVI On 02/08/2007 | GOVI   |     | Sell     | 66               | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 67               | 202,385.56     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 67               | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Sell     | 68               | 0.00           |

|                    |      |      |    |            |
|--------------------|------|------|----|------------|
| GOVI On 05/05/2011 | GOVI | Buy  | 68 | 236,329.92 |
| GOVI On 02/08/2007 | GOVI | Buy  | 69 | 174,238.11 |
| GOVI On 02/08/2007 | GOVI | Sell | 69 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Sell | 69 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Buy  | 69 | 183,154.98 |
| GOVI On 04/02/2010 | GOVI | Buy  | 70 | 211,592.50 |
| GOVI On 04/02/2010 | GOVI | Sell | 70 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 73 | 218,000.63 |
| GOVI On 04/02/2010 | GOVI | Sell | 73 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 76 | 211,948.80 |
| GOVI On 05/02/2009 | GOVI | Sell | 76 | 0.00       |
| GOVI On 04/05/2006 | GOVI | Sell | 78 | 0.00       |
| GOVI On 04/05/2006 | GOVI | Buy  | 78 | 188,094.66 |
| GOVI On 06/08/2009 | GOVI | Sell | 79 | 0.00       |
| GOVI On 06/08/2009 | GOVI | Buy  | 79 | 235,404.99 |
| GOVI On 06/08/2009 | GOVI | Buy  | 80 | 233,017.60 |
| GOVI On 06/08/2009 | GOVI | Sell | 80 | 0.00       |
| GOVI On 07/05/2009 | GOVI | Sell | 80 | 0.00       |
| GOVI On 07/05/2009 | GOVI | Buy  | 80 | 242,672.80 |
| GOVI On 07/05/2009 | GOVI | Buy  | 81 | 236,528.91 |
| GOVI On 07/05/2009 | GOVI | Sell | 81 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Sell | 81 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 81 | 232,257.78 |
| GOVI On 05/02/2009 | GOVI | Buy  | 81 | 232,294.23 |
| GOVI On 05/02/2009 | GOVI | Sell | 81 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Sell | 81 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 81 | 232,294.23 |
| GOVI On 06/11/2008 | GOVI | Buy  | 81 | 225,511.29 |
| GOVI On 06/11/2008 | GOVI | Sell | 81 | 0.00       |
| GOVI On 03/02/2011 | GOVI | Sell | 84 | 0.00       |
| GOVI On 03/02/2011 | GOVI | Buy  | 84 | 294,722.40 |
| GOVI On 04/11/2010 | GOVI | Buy  | 84 | 290,230.92 |
| GOVI On 04/11/2010 | GOVI | Sell | 84 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 84 | 248,246.04 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 84               | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 85               | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 85               | 238,245.65     |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 87               | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 87               | 229,037.07     |
| GOVI On 03/11/2005 | GOVI   |     | Buy      | 88               | 198,941.60     |
| GOVI On 03/11/2005 | GOVI   |     | Sell     | 88               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 92               | 216,370.20     |
| GOVI On 01/02/2007 | GOVI   |     | Buy      | 92               | 216,370.20     |
| GOVI On 01/02/2007 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 01/02/2007 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 01/02/2007 | GOVI   |     | Buy      | 92               | 216,370.20     |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 92               | 216,370.20     |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 92               | 212,390.28     |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 92               | 226,621.76     |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 92               | 222,906.80     |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 92               | 221,524.96     |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Sell     | 92               | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Buy      | 92               | 217,833.00     |
| GOVI On 06/11/2008 | GOVI   |     | Buy      | 95               | 259,777.50     |
| GOVI On 06/11/2008 | GOVI   |     | Sell     | 95               | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Buy      | 97               | 334,420.11     |
| GOVI On 05/05/2011 | GOVI   |     | Sell     | 97               | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Sell     | 97               | 0.00           |
| GOVI On 03/02/2011 | GOVI   |     | Buy      | 97               | 329,730.16     |

|                    |      |      |     |            |
|--------------------|------|------|-----|------------|
| GOVI On 04/02/2010 | GOVI | Buy  | 100 | 298,187.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 100 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 100 | 300,027.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 100 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 100 | 301,644.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 100 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 100 | 301,582.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 100 | 0.00       |
| GOVI On 03/11/2005 | GOVI | Buy  | 100 | 226,070.00 |
| GOVI On 03/11/2005 | GOVI | Sell | 100 | 0.00       |
| GOVI On 03/11/2005 | GOVI | Buy  | 100 | 226,070.00 |
| GOVI On 03/11/2005 | GOVI | Buy  | 100 | 226,070.00 |
| GOVI On 03/11/2005 | GOVI | Sell | 100 | 0.00       |
| GOVI On 03/11/2005 | GOVI | Sell | 100 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 101 | 281,668.80 |
| GOVI On 05/02/2009 | GOVI | Sell | 101 | 0.00       |
| GOVI On 02/02/2012 | GOVI | Buy  | 102 | 383,407.80 |
| GOVI On 02/02/2012 | GOVI | Sell | 102 | 0.00       |
| GOVI On 03/05/2012 | GOVI | Sell | 102 | 0.00       |
| GOVI On 03/05/2012 | GOVI | Buy  | 102 | 383,407.80 |
| GOVI On 03/05/2012 | GOVI | Buy  | 102 | 383,407.80 |
| GOVI On 03/05/2012 | GOVI | Sell | 102 | 0.00       |
| GOVI On 03/11/2011 | GOVI | Sell | 102 | 0.00       |
| GOVI On 03/11/2011 | GOVI | Buy  | 102 | 377,983.44 |
| GOVI On 05/02/2009 | GOVI | Sell | 104 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 104 | 311,399.92 |
| GOVI On 05/08/2010 | GOVI | Sell | 110 | 0.00       |
| GOVI On 05/08/2010 | GOVI | Buy  | 110 | 351,848.20 |
| GOVI On 05/08/2010 | GOVI | Sell | 110 | 0.00       |
| GOVI On 05/08/2010 | GOVI | Buy  | 110 | 351,848.20 |
| GOVI On 03/05/2007 | GOVI | Buy  | 113 | 290,985.17 |
| GOVI On 03/05/2007 | GOVI | Sell | 113 | 0.00       |
| GOVI On 03/11/2011 | GOVI | Buy  | 114 | 419,517.72 |
| GOVI On 03/11/2011 | GOVI | Sell | 114 | 0.00       |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 04/08/2011 | GOVI   |     | Sell     | 114              | 0.00           |
| GOVI On 04/08/2011 | GOVI   |     | Buy      | 114              | 413,702.58     |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 114              | 254,608.74     |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 114              | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Sell     | 115              | 0.00           |
| GOVI On 07/08/2008 | GOVI   |     | Buy      | 115              | 302,750.15     |
| GOVI On 01/11/2007 | GOVI   |     | Sell     | 118              | 0.00           |
| GOVI On 01/11/2007 | GOVI   |     | Buy      | 118              | 304,366.84     |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 120              | 367,153.20     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 120              | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Sell     | 121              | 0.00           |
| GOVI On 03/05/2007 | GOVI   |     | Buy      | 121              | 306,745.89     |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 121              | 293,852.13     |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 121              | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 133              | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 133              | 311,419.50     |
| GOVI On 04/08/2011 | GOVI   |     | Buy      | 134              | 473,029.38     |
| GOVI On 04/08/2011 | GOVI   |     | Sell     | 134              | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Sell     | 134              | 0.00           |
| GOVI On 05/05/2011 | GOVI   |     | Buy      | 134              | 466,147.14     |
| GOVI On 07/05/2009 | GOVI   |     | Buy      | 141              | 427,234.23     |
| GOVI On 07/05/2009 | GOVI   |     | Sell     | 141              | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 141              | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 141              | 417,204.90     |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 146              | 425,022.06     |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 146              | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 150              | 453,790.50     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 150              | 0.00           |
| GOVI On 05/11/2009 | GOVI   |     | Sell     | 152              | 0.00           |
| GOVI On 05/11/2009 | GOVI   |     | Buy      | 152              | 461,780.56     |
| GOVI On 04/11/2010 | GOVI   |     | Sell     | 154              | 0.00           |

|                    |      |      |     |            |
|--------------------|------|------|-----|------------|
| GOVI On 04/11/2010 | GOVI | Buy  | 154 | 511,301.56 |
| GOVI On 05/08/2010 | GOVI | Buy  | 154 | 503,065.64 |
| GOVI On 05/08/2010 | GOVI | Sell | 154 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Sell | 175 | 0.00       |
| GOVI On 02/08/2007 | GOVI | Buy  | 175 | 460,967.50 |
| GOVI On 02/08/2007 | GOVI | Buy  | 175 | 458,046.75 |
| GOVI On 02/08/2007 | GOVI | Sell | 175 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 200 | 611,740.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 200 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Sell | 200 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 200 | 610,022.00 |
| GOVI On 04/02/2010 | GOVI | Buy  | 200 | 608,088.00 |
| GOVI On 04/02/2010 | GOVI | Sell | 200 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Sell | 200 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 200 | 610,610.00 |
| GOVI On 04/05/2006 | GOVI | Sell | 228 | 0.00       |
| GOVI On 04/05/2006 | GOVI | Buy  | 228 | 509,217.48 |
| GOVI On 06/08/2009 | GOVI | Sell | 231 | 0.00       |
| GOVI On 06/08/2009 | GOVI | Buy  | 231 | 678,821.22 |
| GOVI On 06/08/2009 | GOVI | Sell | 231 | 0.00       |
| GOVI On 06/08/2009 | GOVI | Buy  | 231 | 678,269.13 |
| GOVI On 02/11/2006 | GOVI | Buy  | 239 | 570,399.79 |
| GOVI On 02/11/2006 | GOVI | Sell | 239 | 0.00       |
| GOVI On 05/08/2010 | GOVI | Sell | 265 | 0.00       |
| GOVI On 05/08/2010 | GOVI | Buy  | 265 | 855,987.10 |
| GOVI On 06/05/2010 | GOVI | Buy  | 265 | 841,125.90 |
| GOVI On 06/05/2010 | GOVI | Sell | 265 | 0.00       |
| GOVI On 04/02/2010 | GOVI | Buy  | 270 | 815,772.60 |
| GOVI On 04/02/2010 | GOVI | Sell | 270 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Sell | 271 | 0.00       |
| GOVI On 05/02/2009 | GOVI | Buy  | 271 | 759,244.44 |
| GOVI On 04/02/2010 | GOVI | Buy  | 272 | 821,652.16 |
| GOVI On 04/02/2010 | GOVI | Sell | 272 | 0.00       |
| GOVI On 06/05/2010 | GOVI | Sell | 272 | 0.00       |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| GOVI On 06/05/2010 | GOVI   |     | Buy      | 272              | 836,519.68     |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 298              | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 298              | 748,772.68     |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 298              | 722,834.76     |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 298              | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 356              | 940,477.24     |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 356              | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Sell     | 362              | 0.00           |
| GOVI On 05/02/2009 | GOVI   |     | Buy      | 362              | 1,083,911.26   |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 397              | 955,928.36     |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 397              | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Sell     | 397              | 0.00           |
| GOVI On 02/02/2006 | GOVI   |     | Buy      | 397              | 939,996.75     |
| GOVI On 04/02/2010 | GOVI   |     | Sell     | 400              | 0.00           |
| GOVI On 04/02/2010 | GOVI   |     | Buy      | 400              | 1,214,904.00   |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 430              | 1,011,295.50   |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 430              | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 430              | 0.00           |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 430              | 992,693.70     |
| GOVI On 03/08/2006 | GOVI   |     | Buy      | 433              | 1,066,600.24   |
| GOVI On 03/08/2006 | GOVI   |     | Sell     | 433              | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Sell     | 433              | 0.00           |
| GOVI On 04/05/2006 | GOVI   |     | Buy      | 433              | 1,049,115.70   |
| GOVI On 03/11/2005 | GOVI   |     | Sell     | 463              | 0.00           |
| GOVI On 03/11/2005 | GOVI   |     | Buy      | 463              | 1,046,380.00   |
| GOVI On 02/02/2006 | GOVI   |     | Buy      | 463              | 1,063,705.46   |
| GOVI On 02/02/2006 | GOVI   |     | Sell     | 463              | 0.00           |
| GOVI On 03/11/2005 | GOVI   |     | Sell     | 463              | 0.00           |
| GOVI On 03/11/2005 | GOVI   |     | Buy      | 463              | 1,046,065.16   |
| GOVI On 02/11/2006 | GOVI   |     | Sell     | 475              | 0.00           |
| GOVI On 02/11/2006 | GOVI   |     | Buy      | 475              | 1,128,433.75   |

|                    |      |      |     |              |
|--------------------|------|------|-----|--------------|
| GOVI On 05/11/2009 | GOVI | Sell | 481 | 0.00         |
| GOVI On 05/11/2009 | GOVI | Buy  | 481 | 1,440,239.06 |
| GOVI On 06/08/2009 | GOVI | Buy  | 486 | 1,427,182.74 |
| GOVI On 06/08/2009 | GOVI | Sell | 486 | 0.00         |
| GOVI On 04/02/2010 | GOVI | Buy  | 522 | 1,577,191.68 |
| GOVI On 04/02/2010 | GOVI | Sell | 522 | 0.00         |
| GOVI On 05/11/2009 | GOVI | Sell | 609 | 0.00         |
| GOVI On 05/11/2009 | GOVI | Buy  | 609 | 1,807,712.97 |

**Inflation Linked Bond Index**

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| ILBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ILBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ILBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 04/11/2010 | Index Future | Sell | 1 | 0.00 |
| ILBI On 04/11/2010 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 05/08/2010 | Index Future | Sell | 1 | 0.00 |
| ILBI On 05/08/2010 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ILBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 04/02/2010 | Index Future | Sell | 1 | 0.00 |
| ILBI On 04/02/2010 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 06/08/2009 | Index Future | Sell | 1 | 0.00 |
| ILBI On 06/08/2009 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 05/02/2009 | Index Future | Sell | 1 | 0.00 |
| ILBI On 05/02/2009 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 06/11/2008 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 06/11/2008 | Index Future | Sell | 1 | 0.00 |
| ILBI On 05/02/2009 | Index Future | Sell | 1 | 0.00 |
| ILBI On 05/02/2009 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 07/08/2008 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 07/08/2008 | Index Future | Sell | 1 | 0.00 |
| ILBI On 06/11/2008 | Index Future | Sell | 1 | 0.00 |
| ILBI On 06/11/2008 | Index Future | Buy  | 1 | 0.00 |
| ILBI On 07/08/2008 | Index Future | Sell | 1 | 0.00 |
| ILBI On 07/08/2008 | Index Future | Buy  | 1 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ILBI On 04/11/2010 | Index Future |     | Sell     | 2                | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Buy      | 2                | 0.00           |
| ILBI On 06/08/2009 | Index Future |     | Sell     | 2                | 0.00           |
| ILBI On 06/08/2009 | Index Future |     | Buy      | 2                | 0.00           |
| ILBI On 07/05/2009 | Index Future |     | Buy      | 2                | 0.00           |
| ILBI On 07/05/2009 | Index Future |     | Sell     | 2                | 0.00           |
| ILBI On 07/05/2009 | Index Future |     | Sell     | 2                | 0.00           |
| ILBI On 07/05/2009 | Index Future |     | Buy      | 2                | 0.00           |
| ILBI On 05/02/2009 | Index Future |     | Buy      | 2                | 0.00           |
| ILBI On 05/02/2009 | Index Future |     | Sell     | 2                | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Sell     | 3                | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Buy      | 3                | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Sell     | 3                | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Buy      | 3                | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Sell     | 3                | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Buy      | 3                | 0.00           |
| ILBI On 05/11/2009 | Index Future |     | Buy      | 3                | 0.00           |
| ILBI On 05/11/2009 | Index Future |     | Sell     | 3                | 0.00           |
| ILBI On 05/11/2009 | Index Future |     | Sell     | 3                | 0.00           |
| ILBI On 05/11/2009 | Index Future |     | Buy      | 3                | 0.00           |
| ILBI On 06/08/2009 | Index Future |     | Buy      | 3                | 0.00           |
| ILBI On 06/08/2009 | Index Future |     | Sell     | 3                | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Sell     | 5                | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Buy      | 5                | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Buy      | 5                | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Sell     | 5                | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Sell     | 8                | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Buy      | 8                | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Sell     | 8                | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Buy      | 8                | 0.00           |
| ILBI On 02/02/2012 | Index Future |     | Sell     | 11               | 0.00           |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| ILBI On 02/02/2012 | Index Future | Buy  | 11  | 0.00 |
| ILBI On 04/11/2010 | Index Future | Sell | 12  | 0.00 |
| ILBI On 04/11/2010 | Index Future | Buy  | 12  | 0.00 |
| ILBI On 05/08/2010 | Index Future | Buy  | 12  | 0.00 |
| ILBI On 05/08/2010 | Index Future | Sell | 12  | 0.00 |
| ILBI On 04/02/2010 | Index Future | Sell | 12  | 0.00 |
| ILBI On 04/02/2010 | Index Future | Buy  | 12  | 0.00 |
| ILBI On 06/05/2010 | Index Future | Buy  | 16  | 0.00 |
| ILBI On 06/05/2010 | Index Future | Sell | 16  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Buy  | 17  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 17  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Buy  | 17  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 17  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 17  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Buy  | 17  | 0.00 |
| ILBI On 04/11/2010 | Index Future | Buy  | 17  | 0.00 |
| ILBI On 04/11/2010 | Index Future | Sell | 17  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Buy  | 22  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Sell | 22  | 0.00 |
| ILBI On 06/05/2010 | Index Future | Sell | 28  | 0.00 |
| ILBI On 06/05/2010 | Index Future | Buy  | 28  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Buy  | 29  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Sell | 29  | 0.00 |
| ILBI On 06/05/2010 | Index Future | Sell | 33  | 0.00 |
| ILBI On 06/05/2010 | Index Future | Buy  | 33  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Sell | 48  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Buy  | 48  | 0.00 |
| ILBI On 04/02/2010 | Index Future | Sell | 64  | 0.00 |
| ILBI On 04/02/2010 | Index Future | Buy  | 64  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Buy  | 96  | 0.00 |
| ILBI On 02/02/2012 | Index Future | Sell | 96  | 0.00 |
| ILBI On 03/02/2011 | Index Future | Buy  | 141 | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 141 | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 141 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| ILBI On 03/02/2011 | Index Future |     | Buy      | 141              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Buy      | 141              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Sell     | 141              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Sell     | 141              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Buy      | 141              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Buy      | 141              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Sell     | 141              | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Sell     | 150              | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Buy      | 150              | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Sell     | 195              | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Buy      | 195              | 0.00           |
| ILBI On 05/05/2011 | Index Future |     | Buy      | 336              | 0.00           |
| ILBI On 05/05/2011 | Index Future |     | Sell     | 336              | 0.00           |
| ILBI On 03/02/2011 | Index Future |     | Sell     | 336              | 0.00           |
| ILBI On 03/02/2011 | Index Future |     | Buy      | 336              | 0.00           |
| ILBI On 05/05/2011 | Index Future |     | Buy      | 336              | 0.00           |
| ILBI On 05/05/2011 | Index Future |     | Sell     | 336              | 0.00           |
| ILBI On 03/02/2011 | Index Future |     | Sell     | 353              | 0.00           |
| ILBI On 03/02/2011 | Index Future |     | Buy      | 353              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Buy      | 353              | 0.00           |
| ILBI On 04/11/2010 | Index Future |     | Sell     | 353              | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Buy      | 421              | 0.00           |
| ILBI On 04/02/2010 | Index Future |     | Sell     | 421              | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Sell     | 428              | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Buy      | 428              | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Buy      | 489              | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Sell     | 489              | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Sell     | 489              | 0.00           |
| ILBI On 05/08/2010 | Index Future |     | Buy      | 489              | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Buy      | 489              | 0.00           |
| ILBI On 06/05/2010 | Index Future |     | Sell     | 489              | 0.00           |

|                    |              |      |       |      |
|--------------------|--------------|------|-------|------|
| ILBI On 04/11/2010 | Index Future | Sell | 494   | 0.00 |
| ILBI On 04/11/2010 | Index Future | Buy  | 494   | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 672   | 0.00 |
| ILBI On 03/02/2011 | Index Future | Buy  | 672   | 0.00 |
| ILBI On 05/05/2011 | Index Future | Buy  | 672   | 0.00 |
| ILBI On 05/05/2011 | Index Future | Sell | 672   | 0.00 |
| ILBI On 03/02/2011 | Index Future | Buy  | 1,344 | 0.00 |
| ILBI On 03/02/2011 | Index Future | Sell | 1,344 | 0.00 |
| ILBI On 05/05/2011 | Index Future | Sell | 1,344 | 0.00 |
| ILBI On 05/05/2011 | Index Future | Buy  | 1,344 | 0.00 |

**Jibar Tradeable Future**

|                    |                        |      |   |      |
|--------------------|------------------------|------|---|------|
| JBAF On 18/01/2012 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 18/01/2012 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 18/05/2011 | 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 | 1 | 0.00 |
| 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 21/12/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1 | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Buy      | 1                | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Sell     | 1                | 0.00           |
| JBAF On 19/01/2011 | Jibar Tradeable Future |     | Sell     | 1                | 0.00           |
| JBAF On 19/01/2011 | Jibar Tradeable Future |     | Buy      | 1                | 0.00           |
| JBAF On 15/12/2010 | Jibar Tradeable Future |     | Buy      | 1                | 0.00           |
| JBAF On 15/12/2010 | Jibar Tradeable Future |     | Sell     | 1                | 0.00           |
| JBAF On 15/12/2010 | Jibar Tradeable Future |     | Sell     | 1                | 0.00           |
| JBAF On 15/12/2010 | Jibar Tradeable Future |     | Buy      | 1                | 0.00           |
| JBAF On 20/04/2011 | Jibar Tradeable Future |     | Sell     | 2                | 0.00           |
| JBAF On 20/04/2011 | Jibar Tradeable Future |     | Buy      | 2                | 0.00           |
| JBAF On 20/04/2011 | Jibar Tradeable Future |     | Buy      | 2                | 0.00           |
| JBAF On 20/04/2011 | Jibar Tradeable Future |     | Sell     | 2                | 0.00           |
| JBAF On 20/03/2012 | Jibar Tradeable Future |     | Buy      | 5                | 0.00           |
| JBAF On 20/03/2012 | Jibar Tradeable Future |     | Sell     | 5                | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |

|                    |                        |      |    |      |
|--------------------|------------------------|------|----|------|
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 10 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 10 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 10 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 10 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 10 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 10 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 10 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 10 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 10 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 20 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 20 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 20 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 20 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 20 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 20 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Sell | 23 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Buy  | 23 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Buy  | 23 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Sell | 23 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Buy  | 23 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Sell | 23 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 25 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 25 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 25 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 25 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 30 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 30 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 40 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 40 | 0.00 |
| JBAF On 19/10/2011 | Jibar Tradeable Future | Buy  | 50 | 0.00 |
| JBAF On 19/10/2011 | Jibar Tradeable Future | Sell | 50 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 60 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 60 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 60 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| JBAF On 21/12/2011 |        |     | Sell     | 60               | 0.00           |
| JBAF On 21/12/2011 |        |     | Buy      | 60               | 0.00           |
| JBAF On 21/12/2011 |        |     | Sell     | 60               | 0.00           |
| JBAF On 21/12/2011 |        |     | Buy      | 60               | 0.00           |
| JBAF On 21/12/2011 |        |     | Sell     | 60               | 0.00           |
| JBAF On 21/12/2011 |        |     | Sell     | 60               | 0.00           |
| JBAF On 21/12/2011 |        |     | Buy      | 60               | 0.00           |
| JBAF On 18/01/2012 |        |     | Buy      | 100              | 0.00           |
| JBAF On 18/01/2012 |        |     | Sell     | 100              | 0.00           |
| JBAF On 19/06/2013 |        |     | Buy      | 100              | 0.00           |
| JBAF On 19/06/2013 |        |     | Sell     | 100              | 0.00           |
| JBAF On 20/06/2012 |        |     | Sell     | 100              | 0.00           |
| JBAF On 20/06/2012 |        |     | Buy      | 100              | 0.00           |
| JBAF On 19/10/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 19/10/2011 |        |     | Sell     | 100              | 0.00           |
| JBAF On 21/12/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 21/12/2011 |        |     | Sell     | 100              | 0.00           |
| JBAF On 19/09/2012 |        |     | Sell     | 100              | 0.00           |
| JBAF On 19/09/2012 |        |     | Buy      | 100              | 0.00           |
| JBAF On 21/09/2011 |        |     | Sell     | 100              | 0.00           |
| JBAF On 21/09/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 21/09/2011 |        |     | Sell     | 100              | 0.00           |
| JBAF On 21/09/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 19/12/2012 |        |     | Sell     | 100              | 0.00           |
| JBAF On 19/12/2012 |        |     | Buy      | 100              | 0.00           |
| JBAF On 21/09/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 21/09/2011 |        |     | Sell     | 100              | 0.00           |
| JBAF On 16/03/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 16/03/2011 |        |     | Sell     | 100              | 0.00           |
| JBAF On 15/06/2011 |        |     | Buy      | 100              | 0.00           |
| JBAF On 15/06/2011 |        |     | Sell     | 100              | 0.00           |

|                    |                        |      |     |      |
|--------------------|------------------------|------|-----|------|
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 100 | 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 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Sell | 100 | 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 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 100 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 100 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 100 | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Buy      | 100              | 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           |
| JBAF On 15/12/2010 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 15/12/2010 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Buy      | 100              | 0.00           |
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Sell     | 100              | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Sell     | 190              | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Buy      | 190              | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Sell     | 190              | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Buy      | 190              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 200              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 200              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 200              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 200              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 200              | 0.00           |

|                    |                        |      |     |      |
|--------------------|------------------------|------|-----|------|
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 200 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 200 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 210 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 210 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 220 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 220 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 230 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 230 | 0.00 |
| JBAF On 18/09/2013 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JBAF On 18/09/2013 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JBAF On 20/03/2013 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JBAF On 20/03/2013 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JBAF On 19/06/2013 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JBAF On 19/06/2013 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 250 | 0.00 |

| <b>Contract</b>    | <b>Strike</b>          | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|------------------------|------------|-----------------|-------------------------|-----------------------|
| JBAF On 20/06/2012 | 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 19/09/2012 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 19/09/2012 | 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 16/03/2011 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 16/03/2011 | Jibar Tradeable Future |            | Sell            | 250                     | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 250                     | 0.00                  |
| JBAF On 15/09/2010 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 15/09/2010 | Jibar Tradeable Future |            | Sell            | 250                     | 0.00                  |
| JBAF On 15/09/2010 | Jibar Tradeable Future |            | Sell            | 250                     | 0.00                  |
| JBAF On 15/09/2010 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 21/09/2011 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 21/09/2011 | Jibar Tradeable Future |            | Sell            | 250                     | 0.00                  |
| JBAF On 21/09/2011 | Jibar Tradeable Future |            | Sell            | 250                     | 0.00                  |
| JBAF On 21/09/2011 | Jibar Tradeable Future |            | Buy             | 250                     | 0.00                  |
| JBAF On 21/12/2011 | Jibar Tradeable Future |            | Buy             | 270                     | 0.00                  |
| JBAF On 21/12/2011 | Jibar Tradeable Future |            | Sell            | 270                     | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 280                     | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 280                     | 0.00                  |
| JBAF On 20/03/2013 | Jibar Tradeable Future |            | Sell            | 290                     | 0.00                  |
| JBAF On 20/03/2013 | Jibar Tradeable Future |            | Buy             | 290                     | 0.00                  |
| JBAF On 20/03/2012 | Jibar Tradeable Future |            | Sell            | 290                     | 0.00                  |
| JBAF On 20/03/2012 | Jibar Tradeable Future |            | Buy             | 290                     | 0.00                  |
| JBAF On 15/06/2011 | Jibar Tradeable Future |            | Buy             | 290                     | 0.00                  |
| JBAF On 15/06/2011 | Jibar Tradeable Future |            | Sell            | 290                     | 0.00                  |
| JBAF On 16/03/2011 | Jibar Tradeable Future |            | Sell            | 290                     | 0.00                  |
| JBAF On 16/03/2011 | Jibar Tradeable Future |            | Buy             | 290                     | 0.00                  |

|                    |                        |      |     |      |
|--------------------|------------------------|------|-----|------|
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 19/01/2011 | Jibar Tradeable Future | Sell | 290 | 0.00 |
| JBAF On 19/01/2011 | Jibar Tradeable Future | Buy  | 290 | 0.00 |
| JBAF On 19/10/2011 | Jibar Tradeable Future | Buy  | 300 | 0.00 |
| JBAF On 19/10/2011 | Jibar Tradeable Future | Sell | 300 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 300 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 300 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 300 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 300 | 0.00 |
| JBAF On 19/10/2011 | Jibar Tradeable Future | Buy  | 450 | 0.00 |
| JBAF On 19/10/2011 | Jibar Tradeable Future | Sell | 450 | 0.00 |
| JBAF On 18/01/2012 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 18/01/2012 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 18/09/2013 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 18/09/2013 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 18/09/2013 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 18/09/2013 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 19/12/2012 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 20/03/2013 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 20/03/2013 | Jibar Tradeable Future | Sell | 500 | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 19/06/2013 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 19/06/2013 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/03/2013 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/03/2013 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 19/06/2013 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 19/06/2013 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 19/06/2013 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 19/06/2013 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 500              | 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           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 500              | 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           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Sell     | 500              | 0.00           |
| JBAF On 20/06/2012 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 500              | 0.00           |

|                    |                        |      |     |      |
|--------------------|------------------------|------|-----|------|
| JBAF On 20/07/2011 | Jibar Tradeable Future | Sell | 500 | 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 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 500 | 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 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 500 | 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 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| JBAF On 21/09/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 16/03/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 16/03/2011 |        |     | Buy      | 500              | 0.00           |
| JBAF On 21/07/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/07/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 16/03/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 16/03/2011 |        |     | Buy      | 500              | 0.00           |
| JBAF On 15/06/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 15/06/2011 |        |     | Buy      | 500              | 0.00           |
| JBAF On 20/03/2012 |        |     | Buy      | 500              | 0.00           |
| JBAF On 20/03/2012 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/04/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/04/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 15/09/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 15/09/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/07/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 21/07/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 18/08/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 18/08/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 15/09/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 15/09/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/09/2011 |        |     | Buy      | 500              | 0.00           |
| JBAF On 21/09/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 18/08/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 18/08/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/07/2010 |        |     | Buy      | 500              | 0.00           |
| JBAF On 21/07/2010 |        |     | Sell     | 500              | 0.00           |
| JBAF On 21/09/2011 |        |     | Buy      | 500              | 0.00           |
| JBAF On 21/09/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 16/03/2011 |        |     | Sell     | 500              | 0.00           |
| JBAF On 16/03/2011 |        |     | Buy      | 500              | 0.00           |

|                    |                        |      |     |      |
|--------------------|------------------------|------|-----|------|
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 501 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 501 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 510 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 510 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 600 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 600 | 0.00 |
| JBAF On 18/01/2012 | Jibar Tradeable Future | Buy  | 700 | 0.00 |
| JBAF On 18/01/2012 | Jibar Tradeable Future | Sell | 700 | 0.00 |
| JBAF On 16/11/2011 | Jibar Tradeable Future | Buy  | 700 | 0.00 |
| JBAF On 16/11/2011 | Jibar Tradeable Future | Sell | 700 | 0.00 |
| JBAF On 16/11/2011 | Jibar Tradeable Future | Buy  | 700 | 0.00 |
| JBAF On 16/11/2011 | Jibar Tradeable Future | Sell | 700 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 710 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 710 | 0.00 |
| JBAF On 20/03/2013 | Jibar Tradeable Future | Buy  | 750 | 0.00 |
| JBAF On 20/03/2013 | Jibar Tradeable Future | Sell | 750 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 750 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 750 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 750 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 750 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 750 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 750 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 800 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 800 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 900 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 900 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 950 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 950 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 950 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 950 | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 20/03/2012 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 20/03/2012 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 20/03/2012 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 20/03/2012 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 19/10/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 19/10/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 20/03/2013 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 20/03/2013 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 19/12/2012 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 19/10/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 19/10/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 16/11/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |

|                    |                        |      |       |      |
|--------------------|------------------------|------|-------|------|
| JBAF On 16/11/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 20/04/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 15/06/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |
| JBAF On 18/05/2011 | Jibar Tradeable Future | Buy  | 1,000 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 1,000 | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 19/09/2012 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 1,000            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Sell     | 1,001            | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Buy      | 1,001            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 1,200            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 1,200            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 1,500            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 1,500            | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 1,500            | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Sell     | 1,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 1,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 1,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 1,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 1,500            | 0.00           |
| JBAF On 19/10/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 19/10/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 18/05/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 20/07/2011 | Jibar Tradeable Future |     | Buy      | 2,000            | 0.00           |

|                    |                        |      |       |      |
|--------------------|------------------------|------|-------|------|
| JBAF On 20/07/2011 | Jibar Tradeable Future | Sell | 2,000 | 0.00 |
| JBAF On 20/07/2011 | Jibar Tradeable Future | Buy  | 2,000 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 2,490 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 2,490 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 16/02/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 16/02/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/03/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/06/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |

| <b>Contract</b>    | <b>Strike</b>          | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|------------------------|------------|-----------------|-------------------------|-----------------------|
| JBAF On 19/01/2011 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/01/2011 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 16/02/2011 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 16/02/2011 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/01/2011 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/01/2011 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 15/12/2010 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 15/12/2010 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 15/12/2010 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 15/12/2010 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/01/2011 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/01/2011 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 16/02/2011 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 16/02/2011 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Sell            | 2,500                   | 0.00                  |
| JBAF On 19/09/2012 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |
| JBAF On 21/09/2011 | Jibar Tradeable Future |            | Buy             | 2,500                   | 0.00                  |

|                    |                        |      |       |      |
|--------------------|------------------------|------|-------|------|
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 15/12/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 15/12/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/11/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 17/11/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 19/09/2012 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/11/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 17/11/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |



| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/09/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/07/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/07/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/03/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/03/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 17/03/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/03/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/09/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |

|                    |                        |      |       |      |
|--------------------|------------------------|------|-------|------|
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/03/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/03/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 21/09/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 18/08/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 18/08/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 17/02/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/02/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 17/02/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/02/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 17/02/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 17/02/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 15/09/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Sell | 2,500 | 0.00 |
| JBAF On 20/01/2010 | Jibar Tradeable Future | Buy  | 2,500 | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 20/01/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 20/01/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 21/12/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 20/01/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 20/01/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 16/03/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2011 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 17/02/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2010 | Jibar Tradeable Future |     | Buy      | 2,500            | 0.00           |
| JBAF On 15/06/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |
| JBAF On 15/06/2010 | Jibar Tradeable Future |     | Sell     | 2,500            | 0.00           |

|                                 |                        |      |        |      |
|---------------------------------|------------------------|------|--------|------|
| JBAF On 15/06/2010              | Jibar Tradeable Future | Buy  | 2,500  | 0.00 |
| JBAF On 15/12/2009              | Jibar Tradeable Future | Buy  | 2,500  | 0.00 |
| JBAF On 15/12/2009              | Jibar Tradeable Future | Sell | 2,500  | 0.00 |
| JBAF On 15/12/2009              | Jibar Tradeable Future | Sell | 2,500  | 0.00 |
| JBAF On 15/12/2009              | Jibar Tradeable Future | Buy  | 2,500  | 0.00 |
| JBAF On 21/12/2011              | Jibar Tradeable Future | Buy  | 2,700  | 0.00 |
| JBAF On 21/12/2011              | Jibar Tradeable Future | Sell | 2,700  | 0.00 |
| JBAF On 21/12/2011              | Jibar Tradeable Future | Buy  | 2,700  | 0.00 |
| JBAF On 21/12/2011              | Jibar Tradeable Future | Sell | 2,700  | 0.00 |
| JBAF On 20/06/2012              | Jibar Tradeable Future | Sell | 2,790  | 0.00 |
| JBAF On 20/06/2012              | Jibar Tradeable Future | Buy  | 2,790  | 0.00 |
| JBAF On 20/03/2012              | Jibar Tradeable Future | Sell | 2,790  | 0.00 |
| JBAF On 20/03/2012              | Jibar Tradeable Future | Buy  | 2,790  | 0.00 |
| JBAF On 21/12/2011              | Jibar Tradeable Future | Sell | 2,790  | 0.00 |
| JBAF On 21/12/2011              | Jibar Tradeable Future | Buy  | 2,790  | 0.00 |
| JBAF On 21/09/2011              | Jibar Tradeable Future | Sell | 2,790  | 0.00 |
| JBAF On 21/09/2011              | Jibar Tradeable Future | Buy  | 2,790  | 0.00 |
| JBAF On 19/01/2011              | Jibar Tradeable Future | Sell | 2,791  | 0.00 |
| JBAF On 19/01/2011              | Jibar Tradeable Future | Buy  | 2,791  | 0.00 |
| JBAF On 19/09/2012              | Jibar Tradeable Future | Sell | 3,790  | 0.00 |
| JBAF On 19/09/2012              | Jibar Tradeable Future | Buy  | 3,790  | 0.00 |
| JBAF On 19/01/2011              | Jibar Tradeable Future | Sell | 5,000  | 0.00 |
| JBAF On 19/01/2011              | Jibar Tradeable Future | Buy  | 5,000  | 0.00 |
| JBAF On 15/12/2010              | Jibar Tradeable Future | Buy  | 7,600  | 0.00 |
| JBAF On 15/12/2010              | Jibar Tradeable Future | Sell | 7,600  | 0.00 |
| JBAF On 21/09/2011              | Jibar Tradeable Future | Buy  | 7,800  | 0.00 |
| JBAF On 21/09/2011              | Jibar Tradeable Future | Sell | 7,800  | 0.00 |
| JBAF On 19/09/2012              | Jibar Tradeable Future | Sell | 40,100 | 0.00 |
| JBAF On 19/09/2012              | Jibar Tradeable Future | Buy  | 40,100 | 0.00 |
| <b>Knock-Out Barrier Option</b> |                        |      |        |      |
| CAAP On 19/12/2011              | Can-Do Future          | Sell | 12,346 | 0.00 |
| CAAP On 19/12/2011              | Can-Do Future          | Buy  | 12,346 | 0.00 |
| CAAM On 19/12/2011              | Can-Do Future          | Sell | 12,423 | 0.00 |
| CAAM On 19/12/2011              | Can-Do Future          | Buy  | 12,423 | 0.00 |
| CAAT On 29/02/2012              | Can-Do Future          | Sell | 12,500 | 0.00 |

| Contract                              | Strike        | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---------------------------------------|---------------|-----|----------|------------------|----------------|
| CAAT On 29/02/2012                    | Can-Do Future |     | Buy      | 12,500           | 0.00           |
| CAAS On 31/01/2012                    | Can-Do Future |     | Sell     | 12,500           | 0.00           |
| CAAS On 31/01/2012                    | Can-Do Future |     | Buy      | 12,500           | 0.00           |
| CAAV On 29/02/2012                    | Can-Do Future |     | Sell     | 12,987           | 0.00           |
| CAAV On 29/02/2012                    | Can-Do Future |     | Buy      | 12,987           | 0.00           |
| CAAL On 19/12/2011                    | Can-Do Future |     | Sell     | 18,519           | 0.00           |
| CAAL On 19/12/2011                    | Can-Do Future |     | Buy      | 18,519           | 0.00           |
| CAAU On 31/01/2012                    | Can-Do Future |     | Sell     | 19,481           | 0.00           |
| CAAU On 31/01/2012                    | Can-Do Future |     | Buy      | 19,481           | 0.00           |
| <b>Knock-out Barrier Option Down</b>  |               |     |          |                  |                |
| CAAD On 19/09/2011                    | Can-Do Future |     | Buy      | 22,388           | 0.00           |
| CAAD On 19/09/2011                    | Can-Do Future |     | Sell     | 22,388           | 0.00           |
| CAAD On 19/09/2011                    | Can-Do Future |     | Sell     | 22,388           | 0.00           |
| CAAD On 19/09/2011                    | Can-Do Future |     | Buy      | 22,388           | 0.00           |
| CAAD On 19/09/2011                    | Can-Do Future |     | Buy      | 22,388           | 0.00           |
| CAAD On 19/09/2011                    | Can-Do Future |     | Sell     | 22,388           | 0.00           |
| <b>Knock-out Barrier Option Up at</b> |               |     |          |                  |                |
| CAAE On 19/09/2011                    | Can-Do Future |     | Buy      | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Sell     | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Buy      | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Sell     | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Sell     | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Buy      | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Buy      | 10,949           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Sell     | 10,949           | 0.00           |
| CAAK On 19/12/2011                    | Can-Do Future |     | Sell     | 12,659           | 0.00           |
| CAAK On 19/12/2011                    | Can-Do Future |     | Buy      | 12,659           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Buy      | 21,898           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Sell     | 21,898           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Buy      | 21,898           | 0.00           |
| CAAE On 19/09/2011                    | Can-Do Future |     | Sell     | 21,898           | 0.00           |

|                                   |               |      |        |      |
|-----------------------------------|---------------|------|--------|------|
| CAAE On 19/09/2011                | Can-Do Future | Buy  | 21,898 | 0.00 |
| CAAE On 19/09/2011                | Can-Do Future | Sell | 21,898 | 0.00 |
| <b>Knock-Out Call Option</b>      |               |      |        |      |
| CAAR On 19/12/2011                | Can-Do Future | Sell | 18,750 | 0.00 |
| CAAR On 19/12/2011                | Can-Do Future | Buy  | 18,750 | 0.00 |
| <b>New Inflation Linked Index</b> |               |      |        |      |
| IGOV On 03/11/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 05/05/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 05/05/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 05/05/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 05/05/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 05/05/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 05/05/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 03/02/2011                | Index Future  | Sell | 1      | 0.00 |
| IGOV On 03/02/2011                | Index Future  | Buy  | 1      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Sell | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Sell | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Sell | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Buy  | 2      | 0.00 |
| IGOV On 03/11/2011                | Index Future  | Sell | 2      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Buy  | 2      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Sell | 2      | 0.00 |
| IGOV On 04/08/2011                | Index Future  | Sell | 2      | 0.00 |

| Contract           | Strike | C/P    | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|--------|----------|------------------|----------------|
| IGOV On 04/08/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 05/05/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Sell     | 2                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Buy      | 2                | 0.00           |
| IGOV On 02/02/2012 | Index  | Future | Sell     | 3                | 0.00           |
| IGOV On 02/02/2012 | Index  | Future | Buy      | 3                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Sell     | 3                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Buy      | 3                | 0.00           |
| IGOV On 03/11/2011 | Index  | Future | Sell     | 4                | 0.00           |
| IGOV On 03/11/2011 | Index  | Future | Buy      | 4                | 0.00           |
| IGOV On 03/11/2011 | Index  | Future | Buy      | 4                | 0.00           |
| IGOV On 03/11/2011 | Index  | Future | Sell     | 4                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Sell     | 4                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Buy      | 4                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Sell     | 4                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Buy      | 4                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Sell     | 5                | 0.00           |
| IGOV On 04/08/2011 | Index  | Future | Buy      | 5                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Sell     | 8                | 0.00           |
| IGOV On 03/02/2011 | Index  | Future | Buy      | 8                | 0.00           |

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| IGOV On 02/02/2012 | Index Future | Sell | 10  | 0.00 |
| IGOV On 02/02/2012 | Index Future | Buy  | 10  | 0.00 |
| IGOV On 03/02/2011 | Index Future | Buy  | 17  | 0.00 |
| IGOV On 03/02/2011 | Index Future | Sell | 17  | 0.00 |
| IGOV On 05/05/2011 | Index Future | Sell | 56  | 0.00 |
| IGOV On 05/05/2011 | Index Future | Buy  | 56  | 0.00 |
| IGOV On 04/08/2011 | Index Future | Sell | 67  | 0.00 |
| IGOV On 04/08/2011 | Index Future | Buy  | 67  | 0.00 |
| IGOV On 05/05/2011 | Index Future | Buy  | 67  | 0.00 |
| IGOV On 05/05/2011 | Index Future | Sell | 67  | 0.00 |
| IGOV On 04/08/2011 | Index Future | Buy  | 83  | 0.00 |
| IGOV On 04/08/2011 | Index Future | Sell | 83  | 0.00 |
| IGOV On 03/11/2011 | Index Future | Sell | 83  | 0.00 |
| IGOV On 03/11/2011 | Index Future | Buy  | 83  | 0.00 |
| IGOV On 03/11/2011 | Index Future | Buy  | 90  | 0.00 |
| IGOV On 03/11/2011 | Index Future | Sell | 90  | 0.00 |
| IGOV On 02/02/2012 | Index Future | Sell | 90  | 0.00 |
| IGOV On 02/02/2012 | Index Future | Buy  | 90  | 0.00 |
| IGOV On 04/08/2011 | Index Future | Buy  | 210 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Sell | 210 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Buy  | 349 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Sell | 349 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Buy  | 351 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Sell | 351 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Sell | 910 | 0.00 |
| IGOV On 04/08/2011 | Index Future | Buy  | 910 | 0.00 |

**Other Bond Index**

|                    |              |      |   |      |
|--------------------|--------------|------|---|------|
| OTH1 On 03/05/2007 | Index Future | Buy  | 2 | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Sell | 2 | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Sell | 2 | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Buy  | 2 | 0.00 |
| OTH1 On 01/02/2007 | Index Future | Buy  | 2 | 0.00 |
| OTH1 On 01/02/2007 | Index Future | Sell | 2 | 0.00 |
| OTHI On 02/11/2006 | Index Future | Buy  | 2 | 0.00 |
| OTHI On 02/11/2006 | Index Future | Sell | 2 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| OTH1 On 01/02/2007 |        |     | Sell     | 2                | 0.00           |
| OTH1 On 01/02/2007 |        |     | Buy      | 2                | 0.00           |
| OTH1 On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 04/08/2011 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 04/08/2011 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 05/05/2011 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 05/05/2011 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 03/02/2011 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 03/02/2011 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 04/11/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 04/11/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 05/08/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 05/08/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 06/05/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 06/05/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 05/11/2009 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 04/02/2010 |        |     | Sell     | 3                | 0.00           |
| OTH1 On 04/02/2010 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 05/11/2009 |        |     | Buy      | 3                | 0.00           |
| OTH1 On 05/11/2009 |        |     | Buy      | 3                | 0.00           |

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| OTH1 On 06/08/2009 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 05/11/2009 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 06/08/2009 | Index Future | Buy  | 3  | 0.00 |
| OTH1 On 06/08/2009 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 06/08/2009 | Index Future | Buy  | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Buy  | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Buy  | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Buy  | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Buy  | 3  | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Sell | 3  | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Buy  | 8  | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Sell | 8  | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Sell | 10 | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Buy  | 10 | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Sell | 12 | 0.00 |
| OTH1 On 06/11/2008 | Index Future | Buy  | 12 | 0.00 |
| OTH1 On 01/11/2007 | Index Future | Buy  | 12 | 0.00 |
| OTH1 On 01/11/2007 | Index Future | Sell | 12 | 0.00 |
| OTH1 On 01/11/2007 | Index Future | Sell | 12 | 0.00 |
| OTH1 On 01/11/2007 | Index Future | Buy  | 12 | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Sell | 13 | 0.00 |
| OTH1 On 03/05/2007 | Index Future | Buy  | 13 | 0.00 |
| OTH1 On 01/02/2007 | Index Future | Buy  | 13 | 0.00 |
| OTH1 On 01/02/2007 | Index Future | Sell | 13 | 0.00 |
| OTHI On 02/11/2006 | Index Future | Buy  | 13 | 0.00 |
| OTHI On 02/11/2006 | Index Future | Sell | 13 | 0.00 |
| OTH1 On 01/02/2007 | Index Future | Sell | 13 | 0.00 |
| OTH1 On 01/02/2007 | Index Future | Buy  | 13 | 0.00 |
| OTH1 On 02/08/2007 | Index Future | Buy  | 15 | 0.00 |
| OTH1 On 02/08/2007 | Index Future | Sell | 15 | 0.00 |
| OTH1 On 02/08/2007 | Index Future | Sell | 15 | 0.00 |

| Contract                | Strike | C/P | Buy/Sell     | No. of Contracts | Value (R000's) |          |
|-------------------------|--------|-----|--------------|------------------|----------------|----------|
| OTH1 On 02/08/2007      |        |     | Index Future | Buy              | 15             | 0.00     |
| OTH1 On 03/05/2007      |        |     | Index Future | Buy              | 15             | 0.00     |
| OTH1 On 03/05/2007      |        |     | Index Future | Sell             | 15             | 0.00     |
| OTHI On 02/11/2006      |        |     | Index Future | Sell             | 15             | 0.00     |
| OTHI On 02/11/2006      |        |     | Index Future | Buy              | 15             | 0.00     |
| <b>R153 Bond Future</b> |        |     |              |                  |                |          |
| R153 On 05/02/2009      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 05/02/2009      |        |     | Bond Future  | Buy              | 1              | 1,121.18 |
| R153 On 06/11/2008      |        |     | Bond Future  | Buy              | 1              | 1,088.95 |
| R153 On 06/11/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 06/11/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 06/11/2008      |        |     | Bond Future  | Buy              | 1              | 1,084.17 |
| R153 On 06/11/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 06/11/2008      |        |     | Bond Future  | Buy              | 1              | 1,078.88 |
| R153 On 07/08/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 07/08/2008      |        |     | Bond Future  | Buy              | 1              | 1,103.87 |
| R153 On 07/08/2008      |        |     | Bond Future  | Buy              | 1              | 1,106.05 |
| R153 On 07/08/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 07/08/2008      |        |     | Bond Future  | Buy              | 1              | 1,106.05 |
| R153 On 07/08/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 02/05/2008      |        |     | Bond Future  | Buy              | 1              | 1,101.89 |
| R153 On 02/05/2008      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 01/11/2007      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 01/11/2007      |        |     | Bond Future  | Buy              | 1              | 1,116.81 |
| R153 On 01/11/2007      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 01/11/2007      |        |     | Bond Future  | Buy              | 1              | 1,113.31 |
| R153 On 02/08/2007      |        |     | Bond Future  | Buy              | 1              | 1,191.83 |
| R153 On 02/08/2007      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 01/02/2007      |        |     | Bond Future  | Sell             | 1              | 0.00     |
| R153 On 01/02/2007      |        |     | Bond Future  | Buy              | 1              | 1,198.24 |
| R153 On 01/02/2007      |        |     | Bond Future  | Sell             | 1              | 0.00     |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 01/02/2007 | Bond Future | Buy  | 1 | 1,203.62 |
| R153 On 03/05/2007 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 1 | 1,165.22 |
| R153 On 01/02/2007 | Bond Future | Buy  | 1 | 1,204.62 |
| R153 On 01/02/2007 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 1 | 1,158.04 |
| R153 On 03/05/2007 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 1 | 1,175.41 |
| R153 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 1 | 1,161.46 |
| R153 On 03/08/2006 | Bond Future | Buy  | 1 | 1,208.26 |
| R153 On 03/08/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 1 | 1,203.47 |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,234.69 |
| R153 On 03/08/2006 | Bond Future | Buy  | 1 | 1,257.75 |
| R153 On 03/08/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 1 | 1,257.75 |
| R153 On 03/08/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 1 | 1,257.75 |
| R153 On 03/08/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,237.99 |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,230.17 |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,230.38 |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,234.28 |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,233.25 |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 04/05/2006 |        |     | Buy      | 1                | 1,232.43       |
| R153 On 03/08/2006 |        |     | Buy      | 1                | 1,254.44       |
| R153 On 03/08/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,275.01       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,274.28       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,274.28       |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 1                | 1,228.94       |
| R153 On 04/05/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,273.07       |
| R153 On 04/05/2006 |        |     | Buy      | 1                | 1,229.76       |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,274.24       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,274.24       |
| R153 On 04/05/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,274.15       |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,275.23       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,278.48       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,278.48       |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,278.48       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,278.48       |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,278.48 |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,278.48 |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,278.39 |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,278.39 |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 1 | 1,231.40 |
| R153 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,269.62 |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,269.62 |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,251.01 |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,251.01 |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,231.08 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,230.41 |
| R153 On 02/02/2006 | Bond Future | Buy  | 1 | 1,249.41 |
| R153 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,228.68 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,229.30 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,229.30 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,229.30 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,227.97 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,221.99       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,223.98       |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,223.32       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,243.53       |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,222.65       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,223.32       |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,222.65       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,223.98       |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,224.86       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,223.98       |
| R153 On 02/02/2006 |        |     | Buy      | 1                | 1,243.53       |
| R153 On 02/02/2006 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,227.30       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,225.97       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,225.66       |
| R153 On 03/11/2005 |        |     | Buy      | 1                | 1,225.66       |
| R153 On 03/11/2005 |        |     | Sell     | 1                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,225.31 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,224.42 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,223.98 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,224.86 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,225.31 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,222.57 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,222.57 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,223.98 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,225.31 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,225.31 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,224.07 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,226.19 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,227.83 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,227.83 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,227.83 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,227.74 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,223.89 |
| R153 On 03/11/2005 | Bond Future | Buy  | 1 | 1,223.89 |
| R153 On 03/11/2005 | Bond Future | Sell | 1 | 0.00     |



| Contract           | Strike | C/P | Buy/Sell    | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|-------------|------------------|----------------|
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,223.98       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,223.98       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,230.05       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,230.05       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,229.96       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,229.96       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,230.54       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,230.54       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,230.63       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,230.63       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,231.97       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,231.97       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,237.33       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,237.33       |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Sell        | 1                | 0.00           |
| R153 On 03/11/2005 |        |     | Bond Future |                  |                |
|                    |        |     | Buy         | 1                | 1,237.78       |

|                    |             |      |      |      |   |          |
|--------------------|-------------|------|------|------|---|----------|
| R153 On 03/11/2005 | Bond Future |      |      | Buy  | 1 | 1,245.39 |
| R153 On 03/11/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future |      |      | Buy  | 1 | 1,245.39 |
| R153 On 03/11/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 03/11/2005 | Bond Future |      |      | Buy  | 1 | 1,245.39 |
| R153 On 03/11/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 04/08/2005 | Bond Future |      |      | Buy  | 1 | 1,276.98 |
| R153 On 04/08/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 05/05/2005 | Bond Future |      |      | Buy  | 1 | 1,265.46 |
| R153 On 05/05/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 05/05/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 05/05/2005 | Bond Future |      |      | Buy  | 1 | 1,265.46 |
| R153 On 05/05/2005 | Bond Future |      |      | Buy  | 1 | 1,265.46 |
| R153 On 05/05/2005 | Bond Future |      |      | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 8.25 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 8.25 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.80 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.80 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.80 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.80 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Call | Sell | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 8.25 | Call | Buy  | 1 | 0.00     |
| R153 On 02/02/2006 | Bond Future | 8.25 | Call | Sell | 1 | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put  | Sell | 1 | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put  | Buy  | 1 | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put  | Sell | 1 | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put  | Sell | 1 | 0.00     |

| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |          |
|--------------------|-------------|------|----------|------------------|----------------|----------|
| R153 On 03/08/2006 | Bond Future | 7.50 | Put      | Buy              | 1              | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put      | Buy              | 1              | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put      | Sell             | 1              | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.25 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.25 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.05 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.25 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.25 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Sell             | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Buy              | 1              | 0.00     |
| R153 On 02/02/2006 | Bond Future | 7.75 | Put      | Buy              | 1              | 0.00     |
| R153 On 05/02/2009 | Bond Future |      |          | Buy              | 2              | 2,242.36 |
| R153 On 05/02/2009 | Bond Future |      |          | Sell             | 2              | 0.00     |
| R153 On 06/11/2008 | Bond Future |      |          | Buy              | 2              | 2,158.10 |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 06/11/2008 | Bond Future | Sell | 2 | 0.00     |
| R153 On 06/11/2008 | Bond Future | Buy  | 2 | 2,158.10 |
| R153 On 06/11/2008 | Bond Future | Sell | 2 | 0.00     |
| R153 On 06/11/2008 | Bond Future | Buy  | 2 | 2,131.73 |
| R153 On 06/11/2008 | Bond Future | Sell | 2 | 0.00     |
| R153 On 07/08/2008 | Bond Future | Buy  | 2 | 2,204.95 |
| R153 On 07/08/2008 | Bond Future | Sell | 2 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 2 | 2,225.18 |
| R153 On 01/11/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 2 | 2,226.61 |
| R153 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 2 | 2,324.90 |
| R153 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 2 | 2,327.99 |
| R153 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 2 | 2,327.99 |
| R153 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 2 | 2,359.81 |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,333.56 |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,333.56 |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,327.84 |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,331.38 |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,321.95 |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,324.24 |
| R153 On 03/05/2007 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 2 | 2,326.22 |
| R153 On 01/02/2007 | Bond Future | Buy  | 2 | 2,399.84 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R153 On 01/02/2007 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 01/02/2007 |               |            | Buy             | 2                       | 2,398.39              |
| R153 On 01/02/2007 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 03/08/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 03/08/2006 |               |            | Buy             | 2                       | 2,413.20              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,475.97              |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,461.16              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,461.57              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,461.16              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,461.57              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,469.38              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,477.21              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,480.11              |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,469.38              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,469.71              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,460.34              |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,466.09              |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Sell            | 2                       | 0.00                  |
| R153 On 04/05/2006 |               |            | Buy             | 2                       | 2,466.42              |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 04/05/2006 | Bond Future | Buy  | 2 | 2,461.98 |
| R153 On 04/05/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,548.73 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 2 | 2,459.52 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,548.30 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,548.30 |
| R153 On 04/05/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 2 | 2,463.62 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,539.24 |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,511.06 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,508.10 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,502.18 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,502.60 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,507.25 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,506.15 |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,498.81 |
| R153 On 02/02/2006 | Bond Future | Buy  | 2 | 2,498.81 |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 2 | 2,457.35 |
| R153 On 03/11/2005 | Bond Future | Sell | 2 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 2 | 2,457.35 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,454.60       |
| R153 On 02/02/2006 |        |     | Sell     | 2                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 2                | 2,499.65       |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,452.83       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,452.38       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,450.44       |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,450.44       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,451.06       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,449.29       |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,446.19       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,445.31       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,448.14       |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,455.49       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,461.26       |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,490.78       |
| R153 On 03/11/2005 |        |     | Buy      | 2                | 2,490.78       |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 2                | 0.00           |

|                    |             |      |     |      |   |          |
|--------------------|-------------|------|-----|------|---|----------|
| R153 On 03/11/2005 | Bond Future |      |     | Buy  | 2 | 2,490.78 |
| R153 On 03/11/2005 | Bond Future |      |     | Buy  | 2 | 2,490.78 |
| R153 On 03/11/2005 | Bond Future |      |     | Buy  | 2 | 2,490.78 |
| R153 On 03/11/2005 | Bond Future |      |     | Sell | 2 | 0.00     |
| R153 On 03/11/2005 | Bond Future |      |     | Sell | 2 | 0.00     |
| R153 On 03/11/2005 | Bond Future |      |     | Buy  | 2 | 2,490.78 |
| R153 On 03/11/2005 | Bond Future |      |     | Buy  | 2 | 2,490.78 |
| R153 On 03/11/2005 | Bond Future |      |     | Sell | 2 | 0.00     |
| R153 On 03/11/2005 | Bond Future |      |     | Sell | 2 | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put | Buy  | 2 | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put | Sell | 2 | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put | Sell | 2 | 0.00     |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put | Buy  | 2 | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put | Sell | 2 | 0.00     |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put | Buy  | 2 | 0.00     |
| R153 On 05/02/2009 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 05/02/2009 | Bond Future |      |     | Buy  | 3 | 3,447.53 |
| R153 On 06/11/2008 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 06/11/2008 | Bond Future |      |     | Buy  | 3 | 3,256.21 |
| R153 On 07/08/2008 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 07/08/2008 | Bond Future |      |     | Buy  | 3 | 3,334.48 |
| R153 On 05/02/2009 | Bond Future |      |     | Buy  | 3 | 3,327.70 |
| R153 On 05/02/2009 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 07/08/2008 | Bond Future |      |     | Buy  | 3 | 3,250.05 |
| R153 On 07/08/2008 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 3 | 3,432.06 |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 3 | 3,335.15 |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 3 | 3,339.92 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 3 | 0.00     |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 3 | 3,486.68 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 3 | 0.00     |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 02/08/2007 |        |     | Buy      | 3                | 3,475.18       |
| R153 On 02/08/2007 |        |     | Sell     | 3                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 3                | 3,568.98       |
| R153 On 02/08/2007 |        |     | Buy      | 3                | 3,576.63       |
| R153 On 02/08/2007 |        |     | Sell     | 3                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 3                | 3,576.63       |
| R153 On 02/08/2007 |        |     | Sell     | 3                | 0.00           |
| R153 On 01/02/2007 |        |     | Sell     | 3                | 0.00           |
| R153 On 01/02/2007 |        |     | Buy      | 3                | 3,608.59       |
| R153 On 03/08/2006 |        |     | Buy      | 3                | 3,636.99       |
| R153 On 03/08/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 3                | 3,713.96       |
| R153 On 04/05/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 3                | 3,713.96       |
| R153 On 03/08/2006 |        |     | Buy      | 3                | 3,773.24       |
| R153 On 03/08/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 3                | 3,713.96       |
| R153 On 04/05/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 3                | 3,696.66       |
| R153 On 02/02/2006 |        |     | Buy      | 3                | 3,828.94       |
| R153 On 02/02/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 3                | 3,689.28       |
| R153 On 02/02/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 04/05/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 3                | 3,822.45       |
| R153 On 02/02/2006 |        |     | Sell     | 3                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 3                | 3,747.58       |
| R153 On 03/11/2005 |        |     | Buy      | 3                | 3,671.94       |
| R153 On 03/11/2005 |        |     | Sell     | 3                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 06/11/2008 | Bond Future | Buy  | 4 | 4,335.12 |
| R153 On 06/11/2008 | Bond Future | Sell | 4 | 0.00     |
| R153 On 07/08/2008 | Bond Future | Buy  | 4 | 4,418.60 |
| R153 On 07/08/2008 | Bond Future | Sell | 4 | 0.00     |
| R153 On 07/08/2008 | Bond Future | Buy  | 4 | 4,329.85 |
| R153 On 07/08/2008 | Bond Future | Sell | 4 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Sell | 4 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 4 | 4,444.61 |
| R153 On 01/11/2007 | Bond Future | Sell | 4 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 4 | 4,450.35 |
| R153 On 02/08/2007 | Bond Future | Sell | 4 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 4 | 4,752.40 |
| R153 On 03/05/2007 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 4 | 4,689.87 |
| R153 On 01/02/2007 | Bond Future | Sell | 4 | 0.00     |
| R153 On 01/02/2007 | Bond Future | Buy  | 4 | 4,792.96 |
| R153 On 01/02/2007 | Bond Future | Sell | 4 | 0.00     |
| R153 On 01/02/2007 | Bond Future | Buy  | 4 | 4,792.96 |
| R153 On 02/11/2006 | Bond Future | Sell | 4 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 4 | 4,660.40 |
| R153 On 03/08/2006 | Bond Future | Buy  | 4 | 4,795.00 |
| R153 On 03/08/2006 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 4 | 4,888.85 |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 4 | 4,890.62 |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 4 | 4,901.22 |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 4 | 4,906.54 |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 4 | 4,951.12 |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 4 | 0.00     |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 03/11/2005 |        |     | Buy      | 4                | 4,981.56       |
| R153 On 03/11/2005 |        |     | Buy      | 4                | 4,981.56       |
| R153 On 03/08/2006 | 7.50   | Put | Sell     | 4                | 0.00           |
| R153 On 03/08/2006 | 7.50   | Put | Buy      | 4                | 0.00           |
| R153 On 02/11/2006 | 8.25   | Put | Sell     | 4                | 0.00           |
| R153 On 02/11/2006 | 8.25   | Put | Buy      | 4                | 0.00           |
| R153 On 06/11/2008 |        |     | Buy      | 5                | 5,400.70       |
| R153 On 06/11/2008 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 5                | 5,621.06       |
| R153 On 01/11/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 5                | 5,591.65       |
| R153 On 01/11/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 5                | 5,705.01       |
| R153 On 07/02/2008 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 5                | 5,578.49       |
| R153 On 01/11/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 5                | 5,584.03       |
| R153 On 01/11/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 5                | 5,558.58       |
| R153 On 01/11/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 5                | 5,562.94       |
| R153 On 02/08/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 5                | 5,817.59       |
| R153 On 02/08/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 5                | 5,816.19       |
| R153 On 02/08/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 5                | 5,874.27       |
| R153 On 02/08/2007 |        |     | Sell     | 5                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 5                | 5,925.94       |
| R153 On 02/08/2007 |        |     | Sell     | 5                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 02/08/2007 | Bond Future | Buy  | 5 | 5,932.71 |
| R153 On 02/08/2007 | Bond Future | Buy  | 5 | 5,961.06 |
| R153 On 02/08/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 5 | 5,833.90 |
| R153 On 03/05/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 5 | 5,815.55 |
| R153 On 03/05/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 5 | 5,815.55 |
| R153 On 03/05/2007 | Bond Future | Buy  | 5 | 5,872.85 |
| R153 On 03/05/2007 | Bond Future | Buy  | 5 | 5,868.61 |
| R153 On 03/05/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 01/02/2007 | Bond Future | Buy  | 5 | 5,995.81 |
| R153 On 01/02/2007 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 5 | 5,813.17 |
| R153 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 5 | 5,802.96 |
| R153 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 5 | 5,803.83 |
| R153 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/11/2006 | Bond Future | Buy  | 5 | 5,827.23 |
| R153 On 03/08/2006 | Bond Future | Buy  | 5 | 6,033.19 |
| R153 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 5 | 6,019.94 |
| R153 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 5 | 6,036.88 |
| R153 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 5 | 6,121.95 |
| R153 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Buy  | 5 | 6,122.70 |
| R153 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,121.01       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,130.60       |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,130.22       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,127.96       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,127.59       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,216.66       |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,216.66       |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,216.66       |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,216.66       |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,218.20       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,224.53       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,270.27       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,269.30       |
| R153 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 5                | 6,277.65       |
| R153 On 04/05/2006 |        |     | Buy      | 5                | 6,182.71       |
| R153 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 |        |     | Buy      | 5                | 6,182.71       |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 04/05/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 5 | 6,181.68 |
| R153 On 04/05/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 04/05/2006 | Bond Future | Buy  | 5 | 6,222.05 |
| R153 On 02/02/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 5 | 6,380.48 |
| R153 On 02/02/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 5 | 6,377.23 |
| R153 On 02/02/2006 | Bond Future | Buy  | 5 | 6,345.96 |
| R153 On 02/02/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 5 | 6,313.82 |
| R153 On 02/02/2006 | Bond Future | Sell | 5 | 0.00     |
| R153 On 02/02/2006 | Bond Future | Buy  | 5 | 6,266.01 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,138.72 |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,111.07 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,109.96 |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,113.27 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,122.77 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,122.77 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,137.61 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,135.39 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,133.17 |
| R153 On 03/11/2005 | Bond Future | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 5 | 6,142.05 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,125.98       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,125.98       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,138.72       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,148.71       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,126.53       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,190.02       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 5                | 6,193.39       |
| R153 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 04/05/2006 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 | 8.25   | Put | Buy      | 5                | 0.00           |
| R153 On 03/11/2005 | 8.25   | Put | Sell     | 5                | 0.00           |
| R153 On 03/11/2005 | 9.00   | Put | Buy      | 5                | 0.00           |

|                    |             |      |     |      |   |          |
|--------------------|-------------|------|-----|------|---|----------|
| R153 On 03/11/2005 | Bond Future | 9.00 | Put | Sell | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | 9.00 | Put | Buy  | 5 | 0.00     |
| R153 On 03/11/2005 | Bond Future | 9.00 | Put | Sell | 5 | 0.00     |
| R153 On 06/11/2008 | Bond Future |      |     | Buy  | 6 | 6,532.96 |
| R153 On 06/11/2008 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 06/11/2008 | Bond Future |      |     | Buy  | 6 | 6,486.39 |
| R153 On 06/11/2008 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 07/08/2008 | Bond Future |      |     | Buy  | 6 | 6,484.90 |
| R153 On 07/08/2008 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 07/08/2008 | Bond Future |      |     | Buy  | 6 | 6,499.55 |
| R153 On 07/08/2008 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 6 | 6,718.20 |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 6 | 6,851.48 |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 6 | 7,092.50 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 6 | 7,101.63 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 6 | 7,137.97 |
| R153 On 03/05/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 03/05/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 03/05/2007 | Bond Future |      |     | Buy  | 6 | 6,972.71 |
| R153 On 03/05/2007 | Bond Future |      |     | Buy  | 6 | 6,972.71 |
| R153 On 03/05/2007 | Bond Future |      |     | Buy  | 6 | 7,009.28 |
| R153 On 03/05/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 03/05/2007 | Bond Future |      |     | Buy  | 6 | 7,023.34 |
| R153 On 03/05/2007 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 02/11/2006 | Bond Future |      |     | Buy  | 6 | 7,021.96 |
| R153 On 02/11/2006 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 04/05/2006 | Bond Future |      |     | Buy  | 6 | 7,378.57 |
| R153 On 04/05/2006 | Bond Future |      |     | Sell | 6 | 0.00     |
| R153 On 02/02/2006 | Bond Future |      |     | Sell | 6 | 0.00     |



| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|----------|--------|-----|----------|------------------|----------------|
|----------|--------|-----|----------|------------------|----------------|

|                    |             |  |      |   |          |
|--------------------|-------------|--|------|---|----------|
| R153 On 02/02/2006 | Bond Future |  | Buy  | 6 | 7,644.89 |
| R153 On 02/02/2006 | Bond Future |  | Sell | 6 | 0.00     |
| R153 On 02/02/2006 | Bond Future |  | Buy  | 6 | 7,580.43 |
| R153 On 03/11/2005 | Bond Future |  | Sell | 6 | 0.00     |
| R153 On 03/11/2005 | Bond Future |  | Buy  | 6 | 7,363.80 |
| R153 On 03/11/2005 | Bond Future |  | Buy  | 6 | 7,347.32 |
| R153 On 03/11/2005 | Bond Future |  | Sell | 6 | 0.00     |
| R153 On 06/11/2008 | Bond Future |  | Buy  | 7 | 7,568.40 |
| R153 On 06/11/2008 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 07/08/2008 | Bond Future |  | Buy  | 7 | 7,690.49 |
| R153 On 07/08/2008 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 07/08/2008 | Bond Future |  | Buy  | 7 | 7,626.35 |
| R153 On 07/08/2008 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 01/11/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 01/11/2007 | Bond Future |  | Buy  | 7 | 7,778.07 |
| R153 On 01/11/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 01/11/2007 | Bond Future |  | Buy  | 7 | 7,782.02 |
| R153 On 07/02/2008 | Bond Future |  | Buy  | 7 | 7,984.23 |
| R153 On 07/02/2008 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 02/08/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 02/08/2007 | Bond Future |  | Buy  | 7 | 8,140.69 |
| R153 On 02/08/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 02/08/2007 | Bond Future |  | Buy  | 7 | 8,316.70 |
| R153 On 03/05/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 03/05/2007 | Bond Future |  | Buy  | 7 | 8,147.42 |
| R153 On 03/05/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 03/05/2007 | Bond Future |  | Buy  | 7 | 8,147.42 |
| R153 On 03/05/2007 | Bond Future |  | Buy  | 7 | 8,159.83 |
| R153 On 03/05/2007 | Bond Future |  | Sell | 7 | 0.00     |
| R153 On 03/05/2007 | Bond Future |  | Buy  | 7 | 8,159.83 |
| R153 On 03/05/2007 | Bond Future |  | Sell | 7 | 0.00     |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R153 On 03/05/2007 | Bond Future | Sell | 7 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 7 | 8,126.81 |
| R153 On 03/05/2007 | Bond Future | Sell | 7 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 7 | 8,126.81 |
| R153 On 01/02/2007 | Bond Future | Sell | 7 | 0.00     |
| R153 On 01/02/2007 | Bond Future | Buy  | 7 | 8,420.73 |
| R153 On 03/11/2005 | Bond Future | Buy  | 7 | 8,558.58 |
| R153 On 03/11/2005 | Bond Future | Sell | 7 | 0.00     |
| R153 On 03/11/2005 | Bond Future | Buy  | 7 | 8,576.37 |
| R153 On 03/11/2005 | Bond Future | Sell | 7 | 0.00     |
| R153 On 07/08/2008 | Bond Future | Buy  | 8 | 8,748.78 |
| R153 On 07/08/2008 | Bond Future | Sell | 8 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 8 | 8,993.70 |
| R153 On 01/11/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 8 | 8,946.64 |
| R153 On 01/11/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 01/11/2007 | Bond Future | Buy  | 8 | 8,925.59 |
| R153 On 02/08/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 8 | 9,492.33 |
| R153 On 02/08/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 02/08/2007 | Bond Future | Buy  | 8 | 9,517.29 |
| R153 On 03/05/2007 | Bond Future | Buy  | 8 | 9,345.71 |
| R153 On 03/05/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 8 | 9,379.74 |
| R153 On 03/05/2007 | Bond Future | Buy  | 8 | 9,364.46 |
| R153 On 03/05/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 03/05/2007 | Bond Future | Buy  | 8 | 9,380.49 |
| R153 On 03/05/2007 | Bond Future | Buy  | 8 | 9,292.98 |
| R153 On 03/05/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 01/02/2007 | Bond Future | Sell | 8 | 0.00     |
| R153 On 01/02/2007 | Bond Future | Buy  | 8 | 9,618.66 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 01/02/2007 |        |     | Buy      | 8                | 9,599.37       |
| R153 On 01/02/2007 |        |     | Sell     | 8                | 0.00           |
| R153 On 01/02/2007 |        |     | Buy      | 8                | 9,599.37       |
| R153 On 01/02/2007 |        |     | Sell     | 8                | 0.00           |
| R153 On 01/02/2007 |        |     | Buy      | 8                | 9,593.57       |
| R153 On 01/02/2007 |        |     | Sell     | 8                | 0.00           |
| R153 On 01/02/2007 |        |     | Buy      | 8                | 9,593.57       |
| R153 On 01/02/2007 |        |     | Sell     | 8                | 0.00           |
| R153 On 02/11/2006 |        |     | Sell     | 8                | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 8                | 9,309.68       |
| R153 On 02/08/2007 |        |     | Sell     | 9                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 9                | 10,666.68      |
| R153 On 02/08/2007 |        |     | Sell     | 9                | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 9                | 10,692.90      |
| R153 On 03/05/2007 |        |     | Buy      | 9                | 10,503.82      |
| R153 On 03/05/2007 |        |     | Sell     | 9                | 0.00           |
| R153 On 03/05/2007 |        |     | Sell     | 9                | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 9                | 10,552.21      |
| R153 On 03/05/2007 |        |     | Buy      | 9                | 10,571.13      |
| R153 On 03/05/2007 |        |     | Buy      | 9                | 10,563.50      |
| R153 On 03/05/2007 |        |     | Sell     | 9                | 0.00           |
| R153 On 03/05/2007 |        |     | Sell     | 9                | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 9                | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 9                | 11,492.66      |
| R153 On 02/02/2006 |        |     | Buy      | 9                | 11,234.04      |
| R153 On 02/02/2006 |        |     | Sell     | 9                | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 9                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 9                | 11,208.50      |
| R153 On 03/11/2005 |        |     | Sell     | 9                | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 9                | 11,208.50      |
| R153 On 05/02/2009 |        |     | Buy      | 10               | 11,211.81      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R153 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 10 | 11,169.62 |
| R153 On 01/11/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 10 | 11,196.99 |
| R153 On 01/11/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 10 | 11,168.07 |
| R153 On 01/11/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 10 | 11,111.53 |
| R153 On 02/08/2007 | Bond Future | Buy  | 10 | 11,748.54 |
| R153 On 02/08/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Buy  | 10 | 11,836.05 |
| R153 On 02/08/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Buy  | 10 | 11,851.87 |
| R153 On 02/08/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Buy  | 10 | 11,865.41 |
| R153 On 01/02/2007 | Bond Future | Sell | 10 | 0.00      |
| R153 On 01/02/2007 | Bond Future | Buy  | 10 | 11,998.88 |
| R153 On 02/11/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 10 | 11,621.15 |
| R153 On 02/11/2006 | Bond Future | Buy  | 10 | 11,649.25 |
| R153 On 02/11/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 10 | 11,650.64 |
| R153 On 02/11/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 03/08/2006 | Bond Future | Buy  | 10 | 12,077.08 |
| R153 On 03/08/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 03/08/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 03/08/2006 | Bond Future | Buy  | 10 | 12,042.83 |
| R153 On 03/08/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 03/08/2006 | Bond Future | Buy  | 10 | 12,044.30 |
| R153 On 03/08/2006 | Bond Future | Buy  | 10 | 12,078.92 |
| R153 On 03/08/2006 | Bond Future | Sell | 10 | 0.00      |
| R153 On 03/08/2006 | Bond Future | Sell | 10 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,093.70      |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 11,974.35      |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,037.68      |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,039.15      |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,255.17      |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,263.45      |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,367.97      |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/08/2006 |        |     | Buy      | 10               | 12,391.61      |
| R153 On 03/08/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 10               | 12,719.47      |
| R153 On 02/02/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 10               | 12,629.77      |
| R153 On 02/02/2006 |        |     | Buy      | 10               | 12,482.27      |
| R153 On 02/02/2006 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/11/2005 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 10               | 12,288.54      |
| R153 On 03/11/2005 |        |     | Sell     | 10               | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 10               | 12,391.26      |
| R153 On 04/05/2006 | 7.25   | Put | Sell     | 10               | 0.00           |
| R153 On 04/05/2006 | 7.25   | Put | Buy      | 10               | 0.00           |
| R153 On 04/05/2006 | 7.25   | Put | Sell     | 10               | 0.00           |
| R153 On 04/05/2006 | 7.25   | Put | Buy      | 10               | 0.00           |
| R153 On 07/08/2008 |        |     | Buy      | 11               | 11,891.37      |
| R153 On 07/08/2008 |        |     | Sell     | 11               | 0.00           |

|                    |             |      |     |      |    |           |
|--------------------|-------------|------|-----|------|----|-----------|
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 11 | 12,366.34 |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 11 | 12,301.62 |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 11 | 12,272.69 |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 11 | 12,910.89 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 11 | 13,002.92 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 11 | 13,019.66 |
| R153 On 04/05/2006 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 04/05/2006 | Bond Future |      |     | Buy  | 11 | 13,590.63 |
| R153 On 03/08/2006 | Bond Future |      |     | Buy  | 11 | 13,798.87 |
| R153 On 03/08/2006 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 04/05/2006 | Bond Future |      |     | Sell | 11 | 0.00      |
| R153 On 04/05/2006 | Bond Future |      |     | Buy  | 11 | 13,584.29 |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put | Sell | 11 | 0.00      |
| R153 On 03/08/2006 | Bond Future | 7.50 | Put | Buy  | 11 | 0.00      |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put | Sell | 11 | 0.00      |
| R153 On 02/11/2006 | Bond Future | 8.25 | Put | Buy  | 11 | 0.00      |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 12 | 13,697.34 |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 12 | 0.00      |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 12 | 0.00      |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 12 | 14,185.00 |
| R153 On 03/05/2007 | Bond Future |      |     | Buy  | 12 | 13,939.47 |
| R153 On 03/05/2007 | Bond Future |      |     | Sell | 12 | 0.00      |
| R153 On 01/02/2007 | Bond Future |      |     | Sell | 12 | 0.00      |
| R153 On 01/02/2007 | Bond Future |      |     | Buy  | 12 | 14,427.99 |
| R153 On 03/08/2006 | Bond Future |      |     | Buy  | 12 | 14,758.70 |
| R153 On 03/08/2006 | Bond Future |      |     | Sell | 12 | 0.00      |
| R153 On 02/08/2007 | Bond Future | 7.75 | Put | Buy  | 12 | 0.00      |
| R153 On 02/08/2007 | Bond Future | 7.75 | Put | Sell | 12 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 02/08/2007 | 7.75   | Put | Sell     | 12               | 0.00           |
| R153 On 02/08/2007 | 7.75   | Put | Buy      | 12               | 0.00           |
| R153 On 05/02/2009 |        |     | Buy      | 13               | 14,843.32      |
| R153 On 05/02/2009 |        |     | Sell     | 13               | 0.00           |
| R153 On 06/11/2008 |        |     | Sell     | 13               | 0.00           |
| R153 On 06/11/2008 |        |     | Buy      | 13               | 13,989.74      |
| R153 On 02/08/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 13               | 15,055.84      |
| R153 On 02/08/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 13               | 15,273.11      |
| R153 On 03/05/2007 |        |     | Buy      | 13               | 15,186.78      |
| R153 On 03/05/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 13               | 15,217.24      |
| R153 On 03/05/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 13               | 15,258.39      |
| R153 On 03/05/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 13               | 15,269.41      |
| R153 On 03/05/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 01/02/2007 |        |     | Buy      | 13               | 15,519.05      |
| R153 On 01/02/2007 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/11/2006 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 13               | 15,215.61      |
| R153 On 02/02/2006 |        |     | Buy      | 13               | 16,592.06      |
| R153 On 02/02/2006 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 13               | 16,608.96      |
| R153 On 02/02/2006 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 13               | 16,564.49      |
| R153 On 02/02/2006 |        |     | Buy      | 13               | 16,564.49      |
| R153 On 02/02/2006 |        |     | Sell     | 13               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 13               | 16,226.95      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R153 On 02/02/2006 | Bond Future | Sell | 13 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 14 | 15,675.79 |
| R153 On 01/11/2007 | Bond Future | Sell | 14 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Sell | 14 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 14 | 15,635.30 |
| R153 On 01/02/2007 | Bond Future | Buy  | 14 | 16,788.28 |
| R153 On 01/02/2007 | Bond Future | Sell | 14 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 14 | 16,384.58 |
| R153 On 02/11/2006 | Bond Future | Sell | 14 | 0.00      |
| R153 On 03/11/2005 | Bond Future | Buy  | 14 | 17,117.16 |
| R153 On 03/11/2005 | Bond Future | Sell | 14 | 0.00      |
| R153 On 03/11/2005 | Bond Future | Buy  | 14 | 17,152.74 |
| R153 On 03/11/2005 | Bond Future | Sell | 14 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Sell | 15 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Buy  | 15 | 16,684.60 |
| R153 On 02/11/2006 | Bond Future | Buy  | 15 | 17,485.87 |
| R153 On 02/11/2006 | Bond Future | Sell | 15 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 15 | 17,492.13 |
| R153 On 02/11/2006 | Bond Future | Sell | 15 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Sell | 15 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 15 | 17,492.13 |
| R153 On 02/11/2006 | Bond Future | Sell | 15 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 15 | 17,440.04 |
| R153 On 02/11/2006 | Bond Future | Buy  | 15 | 17,388.16 |
| R153 On 02/11/2006 | Bond Future | Sell | 15 | 0.00      |
| R153 On 03/11/2005 | Bond Future | Buy  | 15 | 18,368.31 |
| R153 On 03/11/2005 | Bond Future | Sell | 15 | 0.00      |
| R153 On 03/11/2005 | Bond Future | Sell | 15 | 0.00      |
| R153 On 03/11/2005 | Bond Future | Buy  | 15 | 18,680.83 |
| R153 On 06/11/2008 | Bond Future | Buy  | 16 | 17,346.68 |
| R153 On 06/11/2008 | Bond Future | Sell | 16 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Buy  | 16 | 18,439.90 |
| R153 On 02/08/2007 | Bond Future | Sell | 16 | 0.00      |
| R153 On 01/11/2007 | Bond Future | Sell | 16 | 0.00      |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 01/11/2007 |        |     | Buy      | 16               | 17,791.98      |
| R153 On 03/05/2007 |        |     | Sell     | 16               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 16               | 18,760.98      |
| R153 On 05/02/2009 |        |     | Sell     | 17               | 0.00           |
| R153 On 05/02/2009 |        |     | Buy      | 17               | 19,394.18      |
| R153 On 05/02/2009 |        |     | Sell     | 17               | 0.00           |
| R153 On 05/02/2009 |        |     | Buy      | 17               | 19,060.08      |
| R153 On 02/08/2007 | 7.75   | Put | Buy      | 17               | 0.00           |
| R153 On 02/08/2007 | 7.75   | Put | Sell     | 17               | 0.00           |
| R153 On 02/08/2007 | 7.75   | Put | Sell     | 17               | 0.00           |
| R153 On 02/08/2007 | 7.75   | Put | Buy      | 17               | 0.00           |
| R153 On 07/02/2008 |        |     | Sell     | 18               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 18               | 20,568.33      |
| R153 On 02/08/2007 |        |     | Buy      | 18               | 21,126.91      |
| R153 On 02/08/2007 |        |     | Sell     | 18               | 0.00           |
| R153 On 03/05/2007 |        |     | Sell     | 18               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 18               | 21,104.41      |
| R153 On 03/05/2007 |        |     | Sell     | 18               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 18               | 21,106.10      |
| R153 On 02/11/2006 |        |     | Sell     | 20               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 20               | 23,274.20      |
| R153 On 02/11/2006 |        |     | Buy      | 20               | 23,252.70      |
| R153 On 02/11/2006 |        |     | Sell     | 20               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 20               | 23,211.85      |
| R153 On 02/11/2006 |        |     | Sell     | 20               | 0.00           |
| R153 On 02/11/2006 |        |     | Sell     | 20               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 20               | 23,215.31      |
| R153 On 02/11/2006 |        |     | Sell     | 20               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 20               | 23,308.93      |
| R153 On 02/11/2006 |        |     | Buy      | 20               | 23,317.28      |
| R153 On 02/11/2006 |        |     | Sell     | 20               | 0.00           |

|                    |             |      |     |      |    |           |
|--------------------|-------------|------|-----|------|----|-----------|
| R153 On 02/11/2006 | Bond Future |      |     | Buy  | 20 | 23,320.06 |
| R153 On 02/11/2006 | Bond Future |      |     | Sell | 20 | 0.00      |
| R153 On 02/11/2006 | Bond Future |      |     | Sell | 20 | 0.00      |
| R153 On 02/11/2006 | Bond Future |      |     | Buy  | 20 | 23,316.58 |
| R153 On 02/02/2006 | Bond Future |      |     | Buy  | 20 | 25,482.97 |
| R153 On 02/02/2006 | Bond Future |      |     | Sell | 20 | 0.00      |
| R153 On 02/02/2006 | Bond Future |      |     | Buy  | 20 | 25,418.25 |
| R153 On 02/02/2006 | Bond Future |      |     | Sell | 20 | 0.00      |
| R153 On 02/02/2006 | Bond Future |      |     | Sell | 20 | 0.00      |
| R153 On 02/02/2006 | Bond Future |      |     | Buy  | 20 | 25,276.63 |
| R153 On 03/11/2005 | Bond Future |      |     | Sell | 20 | 0.00      |
| R153 On 03/11/2005 | Bond Future |      |     | Buy  | 20 | 24,907.78 |
| R153 On 04/05/2006 | Bond Future | 8.25 | Put | Buy  | 20 | 0.00      |
| R153 On 04/05/2006 | Bond Future | 8.25 | Put | Sell | 20 | 0.00      |
| R153 On 04/05/2006 | Bond Future | 8.25 | Put | Buy  | 20 | 0.00      |
| R153 On 04/05/2006 | Bond Future | 8.25 | Put | Sell | 20 | 0.00      |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 22 | 0.00      |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 22 | 25,097.91 |
| R153 On 02/11/2006 | Bond Future |      |     | Buy  | 22 | 25,581.78 |
| R153 On 02/11/2006 | Bond Future |      |     | Sell | 22 | 0.00      |
| R153 On 02/11/2006 | Bond Future |      |     | Sell | 22 | 0.00      |
| R153 On 02/11/2006 | Bond Future |      |     | Buy  | 22 | 25,506.43 |
| R153 On 02/05/2008 | Bond Future |      |     | Buy  | 23 | 25,314.75 |
| R153 On 02/05/2008 | Bond Future |      |     | Sell | 23 | 0.00      |
| R153 On 02/05/2008 | Bond Future |      |     | Buy  | 23 | 25,314.75 |
| R153 On 02/05/2008 | Bond Future |      |     | Sell | 23 | 0.00      |
| R153 On 03/08/2006 | Bond Future |      |     | Buy  | 23 | 27,696.81 |
| R153 On 03/08/2006 | Bond Future |      |     | Sell | 23 | 0.00      |
| R153 On 03/08/2006 | Bond Future |      |     | Sell | 23 | 0.00      |
| R153 On 03/08/2006 | Bond Future |      |     | Buy  | 23 | 28,243.21 |
| R153 On 03/08/2006 | Bond Future |      |     | Sell | 23 | 0.00      |
| R153 On 03/08/2006 | Bond Future |      |     | Buy  | 23 | 28,238.88 |
| R153 On 03/08/2006 | Bond Future |      |     | Buy  | 23 | 28,887.91 |
| R153 On 03/08/2006 | Bond Future |      |     | Sell | 23 | 0.00      |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R153 On 03/08/2006 | Bond Future   |            | Buy             | 23                      | 28,883.45             |
| R153 On 03/08/2006 | Bond Future   |            | Sell            | 23                      | 0.00                  |
| R153 On 02/08/2007 | Bond Future   |            | Buy             | 24                      | 28,156.25             |
| R153 On 02/08/2007 | Bond Future   |            | Sell            | 24                      | 0.00                  |
| R153 On 06/11/2008 | Bond Future   |            | Buy             | 25                      | 26,964.89             |
| R153 On 06/11/2008 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 06/11/2008 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 06/11/2008 | Bond Future   |            | Buy             | 25                      | 26,989.65             |
| R153 On 02/05/2008 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Buy             | 25                      | 27,595.55             |
| R153 On 02/08/2007 | Bond Future   |            | Buy             | 25                      | 29,342.93             |
| R153 On 02/08/2007 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 02/11/2006 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 02/11/2006 | Bond Future   |            | Buy             | 25                      | 29,027.78             |
| R153 On 02/11/2006 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 02/11/2006 | Bond Future   |            | Buy             | 25                      | 29,018.27             |
| R153 On 03/08/2006 | Bond Future   |            | Buy             | 25                      | 30,747.29             |
| R153 On 03/08/2006 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 04/05/2006 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 04/05/2006 | Bond Future   |            | Buy             | 25                      | 30,887.80             |
| R153 On 03/08/2006 | Bond Future   |            | Buy             | 25                      | 31,361.07             |
| R153 On 03/08/2006 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 04/05/2006 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 04/05/2006 | Bond Future   |            | Buy             | 25                      | 30,873.38             |
| R153 On 03/11/2005 | Bond Future   |            | Buy             | 25                      | 30,629.89             |
| R153 On 03/11/2005 | Bond Future   |            | Sell            | 25                      | 0.00                  |
| R153 On 07/02/2008 | Bond Future   |            | Sell            | 26                      | 0.00                  |
| R153 On 07/02/2008 | Bond Future   |            | Buy             | 26                      | 29,613.85             |
| R153 On 02/08/2007 | Bond Future   |            | Buy             | 26                      | 30,546.21             |
| R153 On 02/08/2007 | Bond Future   |            | Sell            | 26                      | 0.00                  |
| R153 On 02/08/2007 | Bond Future   |            | Buy             | 26                      | 30,956.78             |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R153 On 02/08/2007 | Bond Future | Sell | 26 | 0.00      |
| R153 On 03/05/2007 | Bond Future | Sell | 26 | 0.00      |
| R153 On 03/05/2007 | Bond Future | Buy  | 26 | 30,336.26 |
| R153 On 02/02/2006 | Bond Future | Buy  | 28 | 35,736.74 |
| R153 On 02/02/2006 | Bond Future | Sell | 28 | 0.00      |
| R153 On 02/02/2006 | Bond Future | Buy  | 28 | 35,677.37 |
| R153 On 02/02/2006 | Bond Future | Sell | 28 | 0.00      |
| R153 On 02/02/2006 | Bond Future | Sell | 28 | 0.00      |
| R153 On 02/02/2006 | Bond Future | Buy  | 28 | 35,677.37 |
| R153 On 02/02/2006 | Bond Future | Buy  | 28 | 34,950.36 |
| R153 On 02/02/2006 | Bond Future | Sell | 28 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Sell | 29 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Buy  | 29 | 33,755.87 |
| R153 On 03/11/2005 | Bond Future | Buy  | 29 | 35,456.98 |
| R153 On 03/11/2005 | Bond Future | Sell | 29 | 0.00      |
| R153 On 06/11/2008 | Bond Future | Buy  | 30 | 32,403.71 |
| R153 On 06/11/2008 | Bond Future | Sell | 30 | 0.00      |
| R153 On 07/02/2008 | Bond Future | Sell | 30 | 0.00      |
| R153 On 07/02/2008 | Bond Future | Buy  | 30 | 34,280.55 |
| R153 On 01/02/2007 | Bond Future | Sell | 31 | 0.00      |
| R153 On 01/02/2007 | Bond Future | Buy  | 31 | 37,204.72 |
| R153 On 03/11/2005 | Bond Future | Buy  | 31 | 37,961.18 |
| R153 On 03/11/2005 | Bond Future | Sell | 31 | 0.00      |
| R153 On 06/11/2008 | Bond Future | Buy  | 32 | 34,751.82 |
| R153 On 06/11/2008 | Bond Future | Sell | 32 | 0.00      |
| R153 On 02/05/2008 | Bond Future | Sell | 32 | 0.00      |
| R153 On 02/05/2008 | Bond Future | Buy  | 32 | 35,259.68 |
| R153 On 01/02/2007 | Bond Future | Sell | 33 | 0.00      |
| R153 On 01/02/2007 | Bond Future | Buy  | 33 | 39,676.98 |
| R153 On 07/08/2008 | Bond Future | Buy  | 34 | 37,531.53 |
| R153 On 07/08/2008 | Bond Future | Sell | 34 | 0.00      |
| R153 On 03/05/2007 | Bond Future | Buy  | 34 | 39,495.17 |
| R153 On 03/05/2007 | Bond Future | Sell | 34 | 0.00      |
| R153 On 02/08/2007 | Bond Future | Sell | 35 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 02/08/2007 |        |     | Buy      | 35               | 40,337.28      |
| R153 On 01/11/2007 |        |     | Buy      | 35               | 38,919.96      |
| R153 On 01/11/2007 |        |     | Sell     | 35               | 0.00           |
| R153 On 02/05/2008 |        |     | Sell     | 36               | 0.00           |
| R153 On 02/05/2008 |        |     | Buy      | 36               | 39,364.76      |
| R153 On 03/05/2007 |        |     | Sell     | 36               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 36               | 42,212.21      |
| R153 On 07/02/2008 |        |     | Sell     | 37               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 37               | 42,210.13      |
| R153 On 02/05/2008 |        |     | Buy      | 39               | 42,901.60      |
| R153 On 02/05/2008 |        |     | Sell     | 39               | 0.00           |
| R153 On 02/05/2008 |        |     | Sell     | 39               | 0.00           |
| R153 On 02/05/2008 |        |     | Buy      | 39               | 42,901.60      |
| R153 On 02/08/2007 |        |     | Buy      | 42               | 49,273.44      |
| R153 On 02/08/2007 |        |     | Sell     | 42               | 0.00           |
| R153 On 02/08/2007 |        |     | Sell     | 42               | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 42               | 49,343.88      |
| R153 On 07/02/2008 |        |     | Sell     | 43               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 43               | 48,976.75      |
| R153 On 03/11/2005 |        |     | Sell     | 43               | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 43               | 53,551.72      |
| R153 On 03/05/2007 |        |     | Sell     | 44               | 0.00           |
| R153 On 03/05/2007 |        |     | Buy      | 44               | 51,588.56      |
| R153 On 07/02/2008 |        |     | Sell     | 45               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 45               | 51,420.83      |
| R153 On 01/11/2007 |        |     | Buy      | 45               | 50,589.58      |
| R153 On 01/11/2007 |        |     | Sell     | 45               | 0.00           |
| R153 On 01/02/2007 |        |     | Buy      | 45               | 53,719.79      |
| R153 On 01/02/2007 |        |     | Sell     | 45               | 0.00           |
| R153 On 02/11/2006 |        |     | Sell     | 45               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 45               | 52,669.44      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R153 On 06/11/2008 | Bond Future | Buy  | 47 | 50,351.06 |
| R153 On 06/11/2008 | Bond Future | Sell | 47 | 0.00      |
| R153 On 03/05/2007 | Bond Future | Sell | 48 | 0.00      |
| R153 On 03/05/2007 | Bond Future | Buy  | 48 | 56,005.41 |
| R153 On 02/08/2007 | Bond Future | Buy  | 48 | 57,150.97 |
| R153 On 02/08/2007 | Bond Future | Sell | 48 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 49 | 56,977.60 |
| R153 On 02/11/2006 | Bond Future | Sell | 49 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Sell | 49 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 49 | 56,809.77 |
| R153 On 03/08/2006 | Bond Future | Buy  | 50 | 60,210.47 |
| R153 On 03/08/2006 | Bond Future | Sell | 50 | 0.00      |
| R153 On 03/08/2006 | Bond Future | Buy  | 54 | 66,414.15 |
| R153 On 03/08/2006 | Bond Future | Sell | 54 | 0.00      |
| R153 On 07/02/2008 | Bond Future | Sell | 55 | 0.00      |
| R153 On 07/02/2008 | Bond Future | Buy  | 55 | 62,744.78 |
| R153 On 03/05/2007 | Bond Future | Sell | 55 | 0.00      |
| R153 On 03/05/2007 | Bond Future | Buy  | 55 | 64,172.87 |
| R153 On 02/08/2007 | Bond Future | Buy  | 55 | 65,485.49 |
| R153 On 02/08/2007 | Bond Future | Sell | 55 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 55 | 64,114.86 |
| R153 On 02/11/2006 | Bond Future | Sell | 55 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 55 | 64,137.82 |
| R153 On 02/11/2006 | Bond Future | Sell | 55 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Sell | 55 | 0.00      |
| R153 On 02/11/2006 | Bond Future | Buy  | 55 | 64,137.82 |
| R153 On 04/05/2006 | Bond Future | Sell | 55 | 0.00      |
| R153 On 04/05/2006 | Bond Future | Buy  | 55 | 67,953.15 |
| R153 On 03/08/2006 | Bond Future | Buy  | 55 | 68,994.35 |
| R153 On 03/08/2006 | Bond Future | Sell | 55 | 0.00      |
| R153 On 04/05/2006 | Bond Future | Sell | 55 | 0.00      |
| R153 On 04/05/2006 | Bond Future | Buy  | 55 | 67,921.44 |
| R153 On 02/08/2007 | Bond Future | Buy  | 57 | 66,871.10 |
| R153 On 02/08/2007 | Bond Future | Sell | 57 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 02/02/2006 |        |     | Buy      | 58               | 74,026.10      |
| R153 On 02/02/2006 |        |     | Sell     | 58               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 58               | 73,903.12      |
| R153 On 02/02/2006 |        |     | Sell     | 58               | 0.00           |
| R153 On 02/02/2006 |        |     | Sell     | 58               | 0.00           |
| R153 On 02/02/2006 |        |     | Buy      | 58               | 73,903.12      |
| R153 On 02/02/2006 |        |     | Buy      | 58               | 72,397.17      |
| R153 On 02/02/2006 |        |     | Sell     | 58               | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 60               | 67,565.24      |
| R153 On 01/11/2007 |        |     | Sell     | 60               | 0.00           |
| R153 On 02/08/2007 |        |     | Sell     | 60               | 0.00           |
| R153 On 02/08/2007 |        |     | Buy      | 60               | 69,149.63      |
| R153 On 01/11/2007 |        |     | Buy      | 60               | 66,719.93      |
| R153 On 01/11/2007 |        |     | Sell     | 60               | 0.00           |
| R153 On 07/02/2008 |        |     | Sell     | 65               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 65               | 74,034.62      |
| R153 On 07/02/2008 |        |     | Sell     | 68               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 68               | 77,599.20      |
| R153 On 07/02/2008 |        |     | Buy      | 68               | 78,305.93      |
| R153 On 07/02/2008 |        |     | Sell     | 68               | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 68               | 83,140.51      |
| R153 On 03/11/2005 |        |     | Sell     | 68               | 0.00           |
| R153 On 03/11/2005 |        |     | Buy      | 68               | 83,313.30      |
| R153 On 03/11/2005 |        |     | Sell     | 68               | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 70               | 80,999.53      |
| R153 On 07/02/2008 |        |     | Sell     | 70               | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 72               | 80,943.32      |
| R153 On 01/11/2007 |        |     | Sell     | 72               | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 72               | 83,722.19      |
| R153 On 02/11/2006 |        |     | Sell     | 72               | 0.00           |
| R153 On 02/05/2008 |        |     | Sell     | 74               | 0.00           |

|                    |             |      |    |            |
|--------------------|-------------|------|----|------------|
| R153 On 02/05/2008 | Bond Future | Buy  | 74 | 80,916.45  |
| R153 On 07/02/2008 | Bond Future | Buy  | 74 | 84,721.76  |
| R153 On 07/02/2008 | Bond Future | Sell | 74 | 0.00       |
| R153 On 02/08/2007 | Bond Future | Buy  | 74 | 88,195.70  |
| R153 On 02/08/2007 | Bond Future | Sell | 74 | 0.00       |
| R153 On 03/05/2007 | Bond Future | Sell | 74 | 0.00       |
| R153 On 03/05/2007 | Bond Future | Buy  | 74 | 86,364.73  |
| R153 On 03/11/2005 | Bond Future | Buy  | 74 | 90,617.00  |
| R153 On 03/11/2005 | Bond Future | Sell | 74 | 0.00       |
| R153 On 02/08/2007 | Bond Future | Sell | 77 | 0.00       |
| R153 On 02/08/2007 | Bond Future | Buy  | 77 | 90,009.59  |
| R153 On 02/08/2007 | Bond Future | Sell | 82 | 0.00       |
| R153 On 02/08/2007 | Bond Future | Buy  | 82 | 94,504.49  |
| R153 On 01/11/2007 | Bond Future | Buy  | 82 | 91,183.90  |
| R153 On 01/11/2007 | Bond Future | Sell | 82 | 0.00       |
| R153 On 02/08/2007 | Bond Future | Buy  | 84 | 98,687.77  |
| R153 On 02/08/2007 | Bond Future | Sell | 84 | 0.00       |
| R153 On 03/11/2005 | Bond Future | Sell | 84 | 0.00       |
| R153 On 03/11/2005 | Bond Future | Buy  | 84 | 103,823.00 |
| R153 On 07/02/2008 | Bond Future | Sell | 85 | 0.00       |
| R153 On 07/02/2008 | Bond Future | Buy  | 85 | 97,241.75  |
| R153 On 03/11/2005 | Bond Future | Sell | 85 | 0.00       |
| R153 On 03/11/2005 | Bond Future | Buy  | 85 | 105,858.06 |
| R153 On 03/05/2007 | Bond Future | Sell | 88 | 0.00       |
| R153 On 03/05/2007 | Bond Future | Buy  | 88 | 103,185.39 |
| R153 On 06/11/2008 | Bond Future | Buy  | 93 | 101,101.48 |
| R153 On 06/11/2008 | Bond Future | Sell | 93 | 0.00       |
| R153 On 06/11/2008 | Bond Future | Buy  | 93 | 101,101.48 |
| R153 On 06/11/2008 | Bond Future | Sell | 93 | 0.00       |
| R153 On 06/11/2008 | Bond Future | Sell | 93 | 0.00       |
| R153 On 06/11/2008 | Bond Future | Buy  | 93 | 100,271.97 |
| R153 On 07/08/2008 | Bond Future | Buy  | 93 | 103,354.77 |
| R153 On 07/08/2008 | Bond Future | Sell | 93 | 0.00       |
| R153 On 07/08/2008 | Bond Future | Sell | 93 | 0.00       |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 07/08/2008 |        |     | Buy      | 93               | 103,274.51     |
| R153 On 02/05/2008 |        |     | Buy      | 93               | 100,275.76     |
| R153 On 02/05/2008 |        |     | Sell     | 93               | 0.00           |
| R153 On 02/05/2008 |        |     | Sell     | 97               | 0.00           |
| R153 On 02/05/2008 |        |     | Buy      | 97               | 106,880.91     |
| R153 On 01/11/2007 |        |     | Buy      | 99               | 111,297.07     |
| R153 On 01/11/2007 |        |     | Sell     | 99               | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 100              | 112,608.74     |
| R153 On 01/11/2007 |        |     | Sell     | 100              | 0.00           |
| R153 On 03/08/2006 | 7.50   | Put | Sell     | 100              | 0.00           |
| R153 On 03/08/2006 | 7.50   | Put | Buy      | 100              | 0.00           |
| R153 On 02/11/2006 | 8.25   | Put | Buy      | 100              | 0.00           |
| R153 On 02/11/2006 | 8.25   | Put | Sell     | 100              | 0.00           |
| R153 On 03/08/2006 | 7.50   | Put | Buy      | 100              | 0.00           |
| R153 On 03/08/2006 | 7.50   | Put | Sell     | 100              | 0.00           |
| R153 On 04/08/2005 | 9.25   | Put | Buy      | 100              | 0.00           |
| R153 On 04/08/2005 | 9.25   | Put | Sell     | 100              | 0.00           |
| R153 On 04/08/2005 | 9.25   | Put | Buy      | 100              | 0.00           |
| R153 On 04/08/2005 | 9.25   | Put | Sell     | 100              | 0.00           |
| R153 On 02/11/2006 | 8.25   | Put | Sell     | 101              | 0.00           |
| R153 On 02/11/2006 | 8.25   | Put | Buy      | 101              | 0.00           |
| R153 On 06/11/2008 |        |     | Buy      | 103              | 111,737.16     |
| R153 On 06/11/2008 |        |     | Sell     | 103              | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 107              | 124,420.48     |
| R153 On 02/11/2006 |        |     | Sell     | 107              | 0.00           |
| R153 On 02/11/2006 |        |     | Sell     | 107              | 0.00           |
| R153 On 02/11/2006 |        |     | Buy      | 107              | 124,053.98     |
| R153 On 06/11/2008 |        |     | Sell     | 109              | 0.00           |
| R153 On 06/11/2008 |        |     | Buy      | 109              | 118,373.38     |
| R153 On 03/08/2006 |        |     | Buy      | 109              | 131,258.81     |
| R153 On 03/08/2006 |        |     | Sell     | 109              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R153 On 07/02/2008 | Bond Future | Buy  | 110 | 127,284.97 |
| R153 On 07/02/2008 | Bond Future | Sell | 110 | 0.00       |
| R153 On 03/08/2006 | Bond Future | Buy  | 122 | 150,046.78 |
| R153 On 03/08/2006 | Bond Future | Sell | 122 | 0.00       |
| R153 On 04/05/2006 | Bond Future | Sell | 123 | 0.00       |
| R153 On 04/05/2006 | Bond Future | Buy  | 123 | 151,967.95 |
| R153 On 03/08/2006 | Bond Future | Buy  | 123 | 154,296.46 |
| R153 On 03/08/2006 | Bond Future | Sell | 123 | 0.00       |
| R153 On 04/05/2006 | Bond Future | Sell | 123 | 0.00       |
| R153 On 04/05/2006 | Bond Future | Buy  | 123 | 151,897.03 |
| R153 On 03/11/2005 | Bond Future | Sell | 126 | 0.00       |
| R153 On 03/11/2005 | Bond Future | Buy  | 126 | 156,919.00 |
| R153 On 02/05/2008 | Bond Future | Buy  | 128 | 140,928.79 |
| R153 On 02/05/2008 | Bond Future | Sell | 128 | 0.00       |
| R153 On 02/05/2008 | Bond Future | Buy  | 128 | 140,624.33 |
| R153 On 02/05/2008 | Bond Future | Sell | 128 | 0.00       |
| R153 On 02/05/2008 | Bond Future | Buy  | 128 | 140,624.33 |
| R153 On 02/05/2008 | Bond Future | Sell | 128 | 0.00       |
| R153 On 02/05/2008 | Bond Future | Buy  | 129 | 141,949.55 |
| R153 On 02/05/2008 | Bond Future | Sell | 129 | 0.00       |
| R153 On 06/11/2008 | Bond Future | Sell | 135 | 0.00       |
| R153 On 06/11/2008 | Bond Future | Buy  | 135 | 145,898.40 |
| R153 On 02/02/2006 | Bond Future | Buy  | 138 | 176,131.06 |
| R153 On 02/02/2006 | Bond Future | Sell | 138 | 0.00       |
| R153 On 02/02/2006 | Bond Future | Buy  | 138 | 175,838.47 |
| R153 On 02/02/2006 | Bond Future | Sell | 138 | 0.00       |
| R153 On 02/02/2006 | Bond Future | Sell | 138 | 0.00       |
| R153 On 02/02/2006 | Bond Future | Buy  | 138 | 175,838.47 |
| R153 On 02/02/2006 | Bond Future | Buy  | 138 | 172,255.34 |
| R153 On 02/02/2006 | Bond Future | Sell | 138 | 0.00       |
| R153 On 05/11/2009 | Bond Future | Buy  | 140 | 148,808.87 |
| R153 On 05/11/2009 | Bond Future | Sell | 140 | 0.00       |
| R153 On 05/11/2009 | Bond Future | Buy  | 140 | 148,808.87 |
| R153 On 05/11/2009 | Bond Future | Sell | 140 | 0.00       |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R153 On 06/11/2008 | Bond Future   |            | Sell            | 140                     | 0.00                  |
| R153 On 06/11/2008 | Bond Future   |            | Buy             | 140                     | 149,863.29            |
| R153 On 01/11/2007 | Bond Future   |            | Buy             | 140                     | 157,652.24            |
| R153 On 01/11/2007 | Bond Future   |            | Sell            | 140                     | 0.00                  |
| R153 On 06/11/2008 | Bond Future   |            | Buy             | 146                     | 158,364.97            |
| R153 On 06/11/2008 | Bond Future   |            | Sell            | 146                     | 0.00                  |
| R153 On 07/08/2008 | Bond Future   |            | Buy             | 150                     | 161,617.23            |
| R153 On 07/08/2008 | Bond Future   |            | Sell            | 150                     | 0.00                  |
| R153 On 07/08/2008 | Bond Future   |            | Sell            | 150                     | 0.00                  |
| R153 On 07/08/2008 | Bond Future   |            | Buy             | 150                     | 162,217.43            |
| R153 On 07/08/2008 | Bond Future   |            | Buy             | 150                     | 166,179.53            |
| R153 On 07/08/2008 | Bond Future   |            | Sell            | 150                     | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Sell            | 150                     | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Buy             | 150                     | 165,221.76            |
| R153 On 07/02/2008 | Bond Future   |            | Buy             | 150                     | 173,570.42            |
| R153 On 07/02/2008 | Bond Future   |            | Sell            | 150                     | 0.00                  |
| R153 On 07/02/2008 | Bond Future   |            | Buy             | 153                     | 174,669.73            |
| R153 On 07/02/2008 | Bond Future   |            | Sell            | 153                     | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Sell            | 160                     | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Buy             | 160                     | 176,611.54            |
| R153 On 02/11/2006 | Bond Future   |            | Sell            | 168                     | 0.00                  |
| R153 On 02/11/2006 | Bond Future   |            | Buy             | 168                     | 195,200.44            |
| R153 On 07/05/2009 | Bond Future   |            | Sell            | 169                     | 0.00                  |
| R153 On 07/05/2009 | Bond Future   |            | Buy             | 169                     | 186,883.33            |
| R153 On 02/05/2008 | Bond Future   |            | Buy             | 170                     | 184,529.36            |
| R153 On 02/05/2008 | Bond Future   |            | Sell            | 170                     | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Sell            | 170                     | 0.00                  |
| R153 On 02/05/2008 | Bond Future   |            | Buy             | 170                     | 187,550.95            |
| R153 On 05/02/2009 | Bond Future   |            | Sell            | 176                     | 0.00                  |
| R153 On 05/02/2009 | Bond Future   |            | Buy             | 176                     | 200,610.04            |
| R153 On 07/02/2008 | Bond Future   |            | Sell            | 176                     | 0.00                  |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R153 On 07/02/2008 | Bond Future |      |      | Buy  | 176 | 201,442.58 |
| R153 On 05/02/2009 | Bond Future |      |      | Sell | 187 | 0.00       |
| R153 On 05/02/2009 | Bond Future |      |      | Buy  | 187 | 209,258.76 |
| R153 On 06/11/2008 | Bond Future |      |      | Sell | 190 | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |      | Buy  | 190 | 205,418.42 |
| R153 On 06/11/2008 | Bond Future |      |      | Sell | 200 | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |      | Buy  | 200 | 214,979.44 |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 200 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 200 | 216,485.20 |
| R153 On 03/05/2007 | Bond Future |      |      | Sell | 200 | 0.00       |
| R153 On 03/05/2007 | Bond Future |      |      | Buy  | 200 | 234,493.46 |
| R153 On 03/05/2007 | Bond Future |      |      | Sell | 200 | 0.00       |
| R153 On 03/05/2007 | Bond Future |      |      | Buy  | 200 | 234,411.96 |
| R153 On 04/08/2005 | Bond Future | 7.75 | Call | Buy  | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 7.75 | Call | Sell | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 7.75 | Call | Buy  | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 7.75 | Call | Sell | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.25 | Put  | Sell | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.25 | Put  | Buy  | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.25 | Put  | Sell | 200 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.25 | Put  | Buy  | 200 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 219 | 237,114.69 |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 219 | 0.00       |
| R153 On 05/02/2009 | Bond Future |      |      | Buy  | 224 | 250,149.56 |
| R153 On 05/02/2009 | Bond Future |      |      | Sell | 224 | 0.00       |
| R153 On 03/08/2006 | Bond Future |      |      | Sell | 225 | 0.00       |
| R153 On 03/08/2006 | Bond Future |      |      | Buy  | 225 | 282,800.43 |
| R153 On 04/05/2006 | Bond Future |      |      | Buy  | 225 | 278,314.85 |
| R153 On 04/05/2006 | Bond Future |      |      | Sell | 225 | 0.00       |
| R153 On 02/11/2006 | Bond Future |      |      | Sell | 240 | 0.00       |
| R153 On 02/11/2006 | Bond Future |      |      | Buy  | 240 | 278,251.92 |
| R153 On 03/08/2006 | Bond Future |      |      | Buy  | 245 | 295,031.28 |
| R153 On 03/08/2006 | Bond Future |      |      | Sell | 245 | 0.00       |
| R153 On 06/11/2008 | Bond Future | 8.75 | Call | Sell | 250 | 0.00       |

| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R153 On 06/11/2008 | Bond Future | 8.75 | Call     | Buy              | 250            | 0.00       |
| R153 On 06/11/2008 | Bond Future | 8.75 | Call     | Buy              | 250            | 0.00       |
| R153 On 06/11/2008 | Bond Future | 8.75 | Call     | Sell             | 250            | 0.00       |
| R153 On 06/11/2008 | Bond Future | 9.25 | Put      | Buy              | 250            | 0.00       |
| R153 On 06/11/2008 | Bond Future | 9.25 | Put      | Sell             | 250            | 0.00       |
| R153 On 06/11/2008 | Bond Future | 9.25 | Put      | Sell             | 250            | 0.00       |
| R153 On 06/11/2008 | Bond Future | 9.25 | Put      | Buy              | 250            | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |          | Buy              | 281            | 310,187.08 |
| R153 On 07/08/2008 | Bond Future |      |          | Sell             | 281            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 293            | 322,594.82 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 293            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 293            | 321,897.89 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 293            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 293            | 321,897.89 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 293            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 293            | 322,412.54 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 293            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 296            | 325,713.69 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 296            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 297            | 326,998.84 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 297            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 297            | 326,292.40 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 297            | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |          | Buy              | 297            | 326,292.40 |
| R153 On 02/05/2008 | Bond Future |      |          | Sell             | 297            | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |          | Sell             | 300            | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |          | Buy              | 300            | 318,998.91 |
| R153 On 06/11/2008 | Bond Future |      |          | Buy              | 300            | 318,220.50 |
| R153 On 06/11/2008 | Bond Future |      |          | Sell             | 300            | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |          | Sell             | 300            | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |          | Buy              | 300            | 319,651.23 |

|                    |             |      |     |      |     |            |
|--------------------|-------------|------|-----|------|-----|------------|
| R153 On 06/11/2008 | Bond Future |      |     | Buy  | 300 | 319,092.69 |
| R153 On 06/11/2008 | Bond Future |      |     | Sell | 300 | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |     | Buy  | 300 | 330,875.46 |
| R153 On 02/05/2008 | Bond Future |      |     | Sell | 300 | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |     | Sell | 300 | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |     | Buy  | 300 | 330,076.65 |
| R153 On 04/08/2005 | Bond Future | 9.00 | Put | Buy  | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 9.00 | Put | Sell | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.75 | Put | Buy  | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.75 | Put | Sell | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 9.00 | Put | Buy  | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 9.00 | Put | Sell | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.75 | Put | Buy  | 300 | 0.00       |
| R153 On 04/08/2005 | Bond Future | 8.75 | Put | Sell | 300 | 0.00       |
| R153 On 07/05/2009 | Bond Future |      |     | Buy  | 306 | 337,743.58 |
| R153 On 07/05/2009 | Bond Future |      |     | Sell | 306 | 0.00       |
| R153 On 01/11/2007 | Bond Future |      |     | Buy  | 310 | 348,812.53 |
| R153 On 01/11/2007 | Bond Future |      |     | Sell | 310 | 0.00       |
| R153 On 02/08/2007 | Bond Future |      |     | Buy  | 311 | 361,565.96 |
| R153 On 02/08/2007 | Bond Future |      |     | Sell | 311 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |     | Sell | 317 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |     | Buy  | 317 | 342,458.87 |
| R153 On 06/11/2008 | Bond Future |      |     | Buy  | 330 | 359,178.40 |
| R153 On 06/11/2008 | Bond Future |      |     | Sell | 330 | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |     | Sell | 330 | 0.00       |
| R153 On 06/11/2008 | Bond Future |      |     | Buy  | 330 | 357,714.03 |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 330 | 0.00       |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 330 | 376,777.20 |
| R153 On 07/08/2008 | Bond Future |      |     | Buy  | 350 | 380,093.14 |
| R153 On 07/08/2008 | Bond Future |      |     | Sell | 350 | 0.00       |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 350 | 399,325.85 |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 350 | 0.00       |
| R153 On 07/02/2008 | Bond Future |      |     | Sell | 350 | 0.00       |
| R153 On 07/02/2008 | Bond Future |      |     | Buy  | 350 | 404,023.97 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R153 On 02/05/2008 |        |     | Sell     | 351              | 0.00           |
| R153 On 02/05/2008 |        |     | Buy      | 351              | 386,762.16     |
| R153 On 07/05/2009 |        |     | Buy      | 353              | 390,354.85     |
| R153 On 07/05/2009 |        |     | Sell     | 353              | 0.00           |
| R153 On 07/05/2009 |        |     | Sell     | 353              | 0.00           |
| R153 On 07/05/2009 |        |     | Sell     | 353              | 0.00           |
| R153 On 07/05/2009 |        |     | Buy      | 353              | 390,353.93     |
| R153 On 07/05/2009 |        |     | Buy      | 353              | 390,353.93     |
| R153 On 07/08/2008 |        |     | Buy      | 355              | 388,226.90     |
| R153 On 07/08/2008 |        |     | Sell     | 355              | 0.00           |
| R153 On 01/11/2007 |        |     | Sell     | 360              | 0.00           |
| R153 On 01/11/2007 |        |     | Buy      | 360              | 405,663.70     |
| R153 On 05/02/2009 |        |     | Sell     | 368              | 0.00           |
| R153 On 05/02/2009 |        |     | Buy      | 368              | 419,457.37     |
| R153 On 02/05/2008 |        |     | Buy      | 380              | 412,477.38     |
| R153 On 02/05/2008 |        |     | Sell     | 380              | 0.00           |
| R153 On 02/05/2008 |        |     | Sell     | 380              | 0.00           |
| R153 On 02/05/2008 |        |     | Buy      | 380              | 419,231.54     |
| R153 On 05/02/2009 |        |     | Buy      | 400              | 455,099.64     |
| R153 On 05/02/2009 |        |     | Sell     | 400              | 0.00           |
| R153 On 05/02/2009 |        |     | Buy      | 400              | 453,858.32     |
| R153 On 05/02/2009 |        |     | Sell     | 400              | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 405              | 468,187.09     |
| R153 On 07/02/2008 |        |     | Sell     | 405              | 0.00           |
| R153 On 07/02/2008 |        |     | Sell     | 409              | 0.00           |
| R153 On 07/02/2008 |        |     | Buy      | 409              | 466,640.78     |
| R153 On 02/05/2008 |        |     | Sell     | 410              | 0.00           |
| R153 On 02/05/2008 |        |     | Buy      | 410              | 449,858.81     |
| R153 On 02/05/2008 |        |     | Buy      | 410              | 451,773.47     |
| R153 On 02/05/2008 |        |     | Sell     | 410              | 0.00           |
| R153 On 05/02/2009 |        |     | Buy      | 434              | 497,316.56     |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R153 On 05/02/2009 | Bond Future |      |      | Sell | 434 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 500 | 552,751.45 |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 500 | 553,307.10 |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 500 | 554,345.90 |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 500 | 554,368.35 |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 500 | 554,699.65 |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 02/05/2008 | Bond Future |      |      | Buy  | 500 | 550,020.55 |
| R153 On 02/05/2008 | Bond Future |      |      | Buy  | 500 | 549,870.55 |
| R153 On 02/05/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 03/08/2006 | Bond Future |      |      | Buy  | 500 | 627,512.55 |
| R153 On 03/08/2006 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 03/08/2006 | Bond Future |      |      | Buy  | 500 | 627,105.00 |
| R153 On 03/08/2006 | Bond Future |      |      | Sell | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future | 8.25 | Call | Buy  | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future | 8.25 | Call | Sell | 500 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 550 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 550 | 599,082.39 |
| R153 On 01/11/2007 | Bond Future |      |      | Sell | 600 | 0.00       |
| R153 On 01/11/2007 | Bond Future |      |      | Buy  | 600 | 676,106.16 |
| R153 On 07/05/2009 | Bond Future |      |      | Sell | 625 | 0.00       |
| R153 On 07/05/2009 | Bond Future |      |      | Buy  | 625 | 691,138.19 |
| R153 On 06/11/2008 | Bond Future |      |      | Buy  | 648 | 703,724.31 |
| R153 On 06/11/2008 | Bond Future |      |      | Sell | 648 | 0.00       |
| R153 On 05/02/2009 | Bond Future |      |      | Sell | 648 | 0.00       |
| R153 On 05/02/2009 | Bond Future |      |      | Buy  | 648 | 724,336.21 |
| R153 On 07/08/2008 | Bond Future |      |      | Sell | 650 | 0.00       |
| R153 On 07/08/2008 | Bond Future |      |      | Buy  | 650 | 717,796.30 |
| R153 On 07/05/2009 | Bond Future |      |      | Sell | 652 | 0.00       |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R153 On 07/05/2009 |        |      | Buy      | 652              | 716,992.79     |
| R153 On 07/05/2009 |        |      | Buy      | 652              | 716,992.79     |
| R153 On 07/05/2009 |        |      | Sell     | 652              | 0.00           |
| R153 On 02/05/2008 |        |      | Sell     | 668              | 0.00           |
| R153 On 02/05/2008 |        |      | Buy      | 668              | 725,148.07     |
| R153 On 07/02/2008 |        |      | Sell     | 675              | 0.00           |
| R153 On 07/02/2008 |        |      | Buy      | 675              | 770,128.43     |
| R153 On 07/02/2008 |        |      | Buy      | 675              | 780,311.81     |
| R153 On 07/02/2008 |        |      | Sell     | 675              | 0.00           |
| R153 On 02/05/2008 |        |      | Buy      | 678              | 747,079.05     |
| R153 On 02/05/2008 |        |      | Sell     | 678              | 0.00           |
| R153 On 02/05/2008 |        |      | Sell     | 680              | 0.00           |
| R153 On 02/05/2008 |        |      | Buy      | 680              | 750,203.81     |
| R153 On 06/11/2008 |        |      | Buy      | 682              | 741,410.86     |
| R153 On 06/11/2008 |        |      | Sell     | 682              | 0.00           |
| R153 On 06/11/2008 |        |      | Sell     | 682              | 0.00           |
| R153 On 06/11/2008 |        |      | Buy      | 682              | 735,327.76     |
| R153 On 07/08/2008 |        |      | Buy      | 682              | 757,934.97     |
| R153 On 07/08/2008 |        |      | Sell     | 682              | 0.00           |
| R153 On 07/08/2008 |        |      | Sell     | 682              | 0.00           |
| R153 On 07/08/2008 |        |      | Buy      | 682              | 757,346.41     |
| R153 On 02/05/2008 |        |      | Buy      | 682              | 735,355.59     |
| R153 On 02/05/2008 |        |      | Sell     | 682              | 0.00           |
| R153 On 06/11/2008 | 9.00   | Call | Buy      | 700              | 0.00           |
| R153 On 06/11/2008 | 9.00   | Call | Sell     | 700              | 0.00           |
| R153 On 06/11/2008 | 9.00   | Call | Sell     | 700              | 0.00           |
| R153 On 06/11/2008 | 9.00   | Call | Buy      | 700              | 0.00           |
| R153 On 06/11/2008 | 9.00   | Call | Buy      | 700              | 0.00           |
| R153 On 06/11/2008 | 9.00   | Call | Sell     | 700              | 0.00           |
| R153 On 02/05/2008 |        |      | Sell     | 718              | 0.00           |
| R153 On 02/05/2008 |        |      | Buy      | 718              | 774,157.08     |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R153 On 02/05/2008 | Bond Future | Buy  | 740   | 803,245.43   |
| R153 On 02/05/2008 | Bond Future | Sell | 740   | 0.00         |
| R153 On 02/05/2008 | Bond Future | Sell | 740   | 0.00         |
| R153 On 02/05/2008 | Bond Future | Buy  | 740   | 816,398.27   |
| R153 On 05/02/2009 | Bond Future | Buy  | 790   | 882,772.31   |
| R153 On 05/02/2009 | Bond Future | Sell | 790   | 0.00         |
| R153 On 06/11/2008 | Bond Future | Sell | 790   | 0.00         |
| R153 On 06/11/2008 | Bond Future | Buy  | 790   | 858,685.05   |
| R153 On 05/02/2009 | Bond Future | Sell | 800   | 0.00         |
| R153 On 05/02/2009 | Bond Future | Buy  | 800   | 909,265.60   |
| R153 On 06/11/2008 | Bond Future | Sell | 823   | 0.00         |
| R153 On 06/11/2008 | Bond Future | Buy  | 823   | 885,768.15   |
| R153 On 05/02/2009 | Bond Future | Sell | 900   | 0.00         |
| R153 On 05/02/2009 | Bond Future | Buy  | 900   | 1,006,941.24 |
| R153 On 01/11/2007 | Bond Future | Sell | 920   | 0.00         |
| R153 On 01/11/2007 | Bond Future | Buy  | 920   | 1,036,696.11 |
| R153 On 02/08/2007 | Bond Future | Sell | 963   | 0.00         |
| R153 On 02/08/2007 | Bond Future | Buy  | 963   | 1,131,384.79 |
| R153 On 02/08/2007 | Bond Future | Buy  | 963   | 1,131,384.79 |
| R153 On 02/08/2007 | Bond Future | Sell | 963   | 0.00         |
| R153 On 07/05/2009 | Bond Future | Buy  | 978   | 1,071,387.36 |
| R153 On 07/05/2009 | Bond Future | Sell | 978   | 0.00         |
| R153 On 07/05/2009 | Bond Future | Buy  | 1,000 | 1,107,944.70 |
| R153 On 07/05/2009 | Bond Future | Sell | 1,000 | 0.00         |
| R153 On 01/11/2007 | Bond Future | Sell | 1,000 | 0.00         |
| R153 On 01/11/2007 | Bond Future | Buy  | 1,000 | 1,125,019.40 |
| R153 On 07/02/2008 | Bond Future | Sell | 1,012 | 0.00         |
| R153 On 07/02/2008 | Bond Future | Buy  | 1,012 | 1,157,819.99 |
| R153 On 07/02/2008 | Bond Future | Sell | 1,021 | 0.00         |
| R153 On 07/02/2008 | Bond Future | Buy  | 1,021 | 1,164,890.55 |
| R153 On 02/05/2008 | Bond Future | Buy  | 1,025 | 1,129,433.66 |
| R153 On 02/05/2008 | Bond Future | Sell | 1,025 | 0.00         |
| R153 On 07/02/2008 | Bond Future | Buy  | 1,036 | 1,197,634.13 |
| R153 On 07/02/2008 | Bond Future | Sell | 1,036 | 0.00         |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R153 On 05/02/2009 | Bond Future |     | Sell     | 1,041            | 0.00           |
| R153 On 05/02/2009 | Bond Future |     | Buy      | 1,041            | 1,164,911.06   |
| R153 On 05/02/2009 | Bond Future |     | Buy      | 1,056            | 1,203,660.27   |
| R153 On 05/02/2009 | Bond Future |     | Sell     | 1,056            | 0.00           |
| R153 On 05/02/2009 | Bond Future |     | Sell     | 1,056            | 0.00           |
| R153 On 05/02/2009 | Bond Future |     | Buy      | 1,056            | 1,203,653.93   |
| R153 On 05/02/2009 | Bond Future |     | Sell     | 1,056            | 0.00           |
| R153 On 05/02/2009 | Bond Future |     | Buy      | 1,056            | 1,203,660.27   |
| R153 On 05/02/2009 | Bond Future |     | Sell     | 1,056            | 0.00           |
| R153 On 05/02/2009 | Bond Future |     | Buy      | 1,056            | 1,205,589.69   |
| R153 On 02/05/2008 | Bond Future |     | Buy      | 1,090            | 1,183,158.81   |
| R153 On 02/05/2008 | Bond Future |     | Sell     | 1,090            | 0.00           |
| R153 On 06/11/2008 | Bond Future |     | Sell     | 1,127            | 0.00           |
| R153 On 06/11/2008 | Bond Future |     | Buy      | 1,127            | 1,217,829.89   |
| R153 On 06/11/2008 | Bond Future |     | Buy      | 1,130            | 1,216,182.28   |
| R153 On 06/11/2008 | Bond Future |     | Sell     | 1,130            | 0.00           |
| R153 On 05/02/2009 | Bond Future |     | Buy      | 1,228            | 1,407,718.54   |
| R153 On 05/02/2009 | Bond Future |     | Sell     | 1,228            | 0.00           |
| R153 On 02/05/2008 | Bond Future |     | Sell     | 1,271            | 0.00           |
| R153 On 02/05/2008 | Bond Future |     | Buy      | 1,271            | 1,379,735.32   |
| R153 On 02/08/2007 | Bond Future |     | Sell     | 1,274            | 0.00           |
| R153 On 02/08/2007 | Bond Future |     | Buy      | 1,274            | 1,469,585.12   |
| R153 On 06/11/2008 | Bond Future |     | Sell     | 1,275            | 0.00           |
| R153 On 06/11/2008 | Bond Future |     | Buy      | 1,275            | 1,372,923.57   |
| R153 On 07/08/2008 | Bond Future |     | Buy      | 1,275            | 1,416,912.60   |
| R153 On 07/08/2008 | Bond Future |     | Sell     | 1,275            | 0.00           |
| R153 On 07/08/2008 | Bond Future |     | Sell     | 1,290            | 0.00           |
| R153 On 07/08/2008 | Bond Future |     | Buy      | 1,290            | 1,432,831.90   |
| R153 On 06/11/2008 | Bond Future |     | Buy      | 1,290            | 1,389,529.18   |
| R153 On 06/11/2008 | Bond Future |     | Sell     | 1,290            | 0.00           |
| R153 On 07/08/2008 | Bond Future |     | Buy      | 1,290            | 1,464,946.58   |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R153 On 07/08/2008 | Bond Future | Sell | 1,290 | 0.00         |
| R153 On 01/11/2007 | Bond Future | Sell | 1,310 | 0.00         |
| R153 On 01/11/2007 | Bond Future | Buy  | 1,310 | 1,473,639.04 |
| R153 On 06/11/2008 | Bond Future | Sell | 1,326 | 0.00         |
| R153 On 06/11/2008 | Bond Future | Buy  | 1,326 | 1,433,381.20 |
| R153 On 07/05/2009 | Bond Future | Buy  | 1,500 | 1,658,731.65 |
| R153 On 07/05/2009 | Bond Future | Sell | 1,500 | 0.00         |
| R153 On 05/02/2009 | Bond Future | Sell | 1,600 | 0.00         |
| R153 On 05/02/2009 | Bond Future | Buy  | 1,600 | 1,823,718.08 |
| R153 On 05/02/2009 | Bond Future | Sell | 1,600 | 0.00         |
| R153 On 05/02/2009 | Bond Future | Buy  | 1,600 | 1,826,651.04 |
| R153 On 02/05/2008 | Bond Future | Sell | 1,611 | 0.00         |
| R153 On 02/05/2008 | Bond Future | Buy  | 1,611 | 1,748,822.66 |
| R153 On 07/02/2008 | Bond Future | Buy  | 1,652 | 1,885,976.39 |
| R153 On 07/02/2008 | Bond Future | Sell | 1,652 | 0.00         |
| R153 On 06/11/2008 | Bond Future | Sell | 1,670 | 0.00         |
| R153 On 06/11/2008 | Bond Future | Buy  | 1,670 | 1,804,171.47 |
| R153 On 06/11/2008 | Bond Future | Buy  | 1,670 | 1,804,171.47 |
| R153 On 06/11/2008 | Bond Future | Sell | 1,670 | 0.00         |
| R153 On 02/05/2008 | Bond Future | Buy  | 1,830 | 1,999,369.61 |
| R153 On 02/05/2008 | Bond Future | Sell | 1,830 | 0.00         |
| R153 On 02/05/2008 | Bond Future | Sell | 1,830 | 0.00         |
| R153 On 02/05/2008 | Bond Future | Buy  | 1,830 | 2,018,930.85 |
| R153 On 07/08/2008 | Bond Future | Sell | 2,011 | 0.00         |
| R153 On 07/08/2008 | Bond Future | Buy  | 2,011 | 2,177,996.26 |
| R153 On 07/05/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R153 On 07/05/2009 | Bond Future | Buy  | 2,500 | 2,759,343.00 |
| R153 On 06/11/2008 | Bond Future | Sell | 2,625 | 0.00         |
| R153 On 06/11/2008 | Bond Future | Buy  | 2,625 | 2,835,324.71 |
| R153 On 07/08/2008 | Bond Future | Sell | 3,259 | 0.00         |
| R153 On 07/08/2008 | Bond Future | Buy  | 3,259 | 3,575,723.31 |
| R153 On 06/11/2008 | Bond Future | Buy  | 3,500 | 3,800,980.05 |
| R153 On 06/11/2008 | Bond Future | Sell | 3,500 | 0.00         |
| R153 On 06/11/2008 | Bond Future | Sell | 3,500 | 0.00         |

| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R153 On 06/11/2008      |        |     | Buy      | 3,500            | 3,744,375.25   |
| R153 On 05/02/2009      |        |     | Buy      | 3,510            | 3,927,070.84   |
| R153 On 05/02/2009      |        |     | Sell     | 3,510            | 0.00           |
| R153 On 07/08/2008      |        |     | Sell     | 4,950            | 0.00           |
| R153 On 07/08/2008      |        |     | Buy      | 4,950            | 5,416,758.77   |
| R153 On 06/11/2008      |        |     | Buy      | 5,190            | 5,614,049.47   |
| R153 On 06/11/2008      |        |     | Sell     | 5,190            | 0.00           |
| R153 On 06/11/2008      |        |     | Sell     | 5,500            | 0.00           |
| R153 On 07/08/2008      |        |     | Buy      | 5,500            | 6,113,307.75   |
| R153 On 06/11/2008      |        |     | Buy      | 5,500            | 5,928,864.15   |
| R153 On 07/08/2008      |        |     | Sell     | 5,500            | 0.00           |
| R153 On 06/11/2008      |        |     | Buy      | 5,625            | 6,057,015.75   |
| R153 On 06/11/2008      |        |     | Sell     | 5,625            | 0.00           |
| R153 On 07/08/2008      |        |     | Sell     | 5,625            | 0.00           |
| R153 On 07/08/2008      |        |     | Buy      | 5,625            | 6,251,085.00   |
| R153 On 07/08/2008      |        |     | Buy      | 5,814            | 6,451,310.91   |
| R153 On 07/08/2008      |        |     | Sell     | 5,814            | 0.00           |
| R153 On 02/05/2008      |        |     | Sell     | 5,814            | 0.00           |
| R153 On 02/05/2008      |        |     | Buy      | 5,814            | 6,268,852.48   |
| R153 On 07/02/2008      |        |     | Sell     | 5,902            | 0.00           |
| R153 On 07/02/2008      |        |     | Buy      | 5,902            | 6,736,809.57   |
| R153 On 02/05/2008      |        |     | Buy      | 5,902            | 6,508,534.97   |
| R153 On 02/05/2008      |        |     | Sell     | 5,902            | 0.00           |
| R153 On 07/08/2008      |        |     | Sell     | 6,000            | 0.00           |
| R153 On 07/08/2008      |        |     | Buy      | 6,000            | 6,614,851.20   |
| R153 On 07/08/2008      |        |     | Buy      | 9,063            | 9,835,160.35   |
| R153 On 07/08/2008      |        |     | Sell     | 9,063            | 0.00           |
| <b>R155 Bond Future</b> |        |     |          |                  |                |
| R155 On 04/02/2010      |        |     | Sell     | 31               | 0.00           |
| R155 On 04/02/2010      |        |     | Buy      | 31               | 35,140.90      |
| R155 On 05/11/2009      |        |     | Sell     | 38               | 0.00           |

|                         |             |      |    |           |
|-------------------------|-------------|------|----|-----------|
| R155 On 05/11/2009      | Bond Future | Buy  | 38 | 42,358.40 |
| R155 On 05/11/2009      | Bond Future | Sell | 38 | 0.00      |
| R155 On 05/11/2009      | Bond Future | Buy  | 38 | 42,428.62 |
| R155 On 05/11/2009      | Bond Future | Sell | 38 | 0.00      |
| R155 On 05/11/2009      | Bond Future | Buy  | 38 | 42,435.31 |
| <b>R157 Bond Future</b> |             |      |    |           |
| R157 On 03/11/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 03/11/2011      | Bond Future | Buy  | 1  | 66.00     |
| R157 On 03/11/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 03/11/2011      | Bond Future | Buy  | 1  | 1,239.24  |
| R157 On 03/11/2011      | Bond Future | Buy  | 1  | 68.00     |
| R157 On 03/11/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 04/08/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 04/08/2011      | Bond Future | Buy  | 1  | 1,260.46  |
| R157 On 04/08/2011      | Bond Future | Buy  | 1  | 75.20     |
| R157 On 04/08/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 04/08/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 04/08/2011      | Bond Future | Buy  | 1  | 1,262.58  |
| R157 On 04/08/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 04/08/2011      | Bond Future | Buy  | 1  | 75.00     |
| R157 On 03/11/2011      | Bond Future | Buy  | 1  | 1,210.17  |
| R157 On 03/11/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 04/08/2011      | Bond Future | Buy  | 1  | 75.00     |
| R157 On 04/08/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 05/05/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 05/05/2011      | Bond Future | Buy  | 1  | 79.00     |
| R157 On 05/05/2011      | Bond Future | Buy  | 1  | 1,221.94  |
| R157 On 05/05/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 05/05/2011      | Bond Future | Buy  | 1  | 1,222.14  |
| R157 On 05/05/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 05/05/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 05/05/2011      | Bond Future | Buy  | 1  | 1,220.97  |
| R157 On 05/05/2011      | Bond Future | Buy  | 1  | 1,223.00  |
| R157 On 05/05/2011      | Bond Future | Sell | 1  | 0.00      |
| R157 On 05/05/2011      | Bond Future | Sell | 1  | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 05/05/2011 |        |     | Buy      | 1                | 1,220.76       |
| R157 On 04/02/2010 |        |     | Buy      | 1                | 1,276.38       |
| R157 On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 1                | 1,245.51       |
| R157 On 05/11/2009 |        |     | Sell     | 1                | 0.00           |
| R157 On 06/08/2009 |        |     | Sell     | 1                | 0.00           |
| R157 On 06/08/2009 |        |     | Buy      | 1                | 1,301.56       |
| R157 On 05/02/2009 |        |     | Buy      | 1                | 1,304.99       |
| R157 On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| R157 On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 1                | 1,264.78       |
| R157 On 05/02/2009 |        |     | Buy      | 1                | 1,279.62       |
| R157 On 05/02/2009 |        |     | Sell     | 1                | 0.00           |
| R157 On 01/11/2007 |        |     | Sell     | 1                | 0.00           |
| R157 On 01/11/2007 |        |     | Buy      | 1                | 1,319.02       |
| R157 On 01/11/2007 |        |     | Buy      | 1                | 1,292.10       |
| R157 On 01/11/2007 |        |     | Sell     | 1                | 0.00           |
| R157 On 03/05/2007 |        |     | Buy      | 1                | 1,373.19       |
| R157 On 03/05/2007 |        |     | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,382.99       |
| R157 On 02/11/2006 |        |     | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,382.99       |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,382.99       |
| R157 On 02/11/2006 |        |     | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 |        |     | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,319.61       |
| R157 On 02/11/2006 |        |     | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,331.01       |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,322.03       |
| R157 On 02/11/2006 |        |     | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 |        |     | Buy      | 1                | 1,329.53       |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,311.39 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,313.42 |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,314.88 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,311.97 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,310.45 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,310.45 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,313.42 |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,314.88 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 1 | 1,311.97 |
| R157 On 02/11/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 1 | 1,452.26 |
| R157 On 03/08/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Buy  | 1 | 1,429.51 |
| R157 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Buy  | 1 | 1,429.51 |
| R157 On 04/05/2006 | Bond Future | Buy  | 1 | 1,416.46 |
| R157 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/02/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Buy  | 1 | 1,416.46 |
| R157 On 02/02/2006 | Bond Future | Buy  | 1 | 1,460.15 |
| R157 On 02/02/2006 | Bond Future | Buy  | 1 | 1,460.15 |
| R157 On 04/05/2006 | Bond Future | Sell | 1 | 0.00     |
| R157 On 02/02/2006 | Bond Future | Buy  | 1 | 1,411.55 |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/02/2006 |        |      | Buy      | 1                | 1,411.55       |
| R157 On 02/02/2006 |        |      | Sell     | 1                | 0.00           |
| R157 On 02/02/2006 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Buy      | 1                | 1,387.98       |
| R157 On 02/02/2006 |        |      | Buy      | 1                | 1,410.25       |
| R157 On 02/02/2006 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Buy      | 1                | 1,386.40       |
| R157 On 03/11/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Buy      | 1                | 1,387.98       |
| R157 On 02/02/2006 |        |      | Buy      | 1                | 1,404.59       |
| R157 On 02/02/2006 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Buy      | 1                | 1,413.13       |
| R157 On 03/11/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Buy      | 1                | 1,407.76       |
| R157 On 03/11/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 03/11/2005 |        |      | Buy      | 1                | 1,380.76       |
| R157 On 03/11/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 04/08/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 04/08/2005 |        |      | Buy      | 1                | 1,425.12       |
| R157 On 04/08/2005 |        |      | Buy      | 1                | 1,407.47       |
| R157 On 04/08/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 04/08/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 04/08/2005 |        |      | Buy      | 1                | 1,369.10       |
| R157 On 04/08/2005 |        |      | Buy      | 1                | 1,366.70       |
| R157 On 04/08/2005 |        |      | Sell     | 1                | 0.00           |
| R157 On 02/11/2006 | 8.65   | Call | Buy      | 1                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 1                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 1                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 1                | 0.00           |

|                    |             |      |     |      |   |          |
|--------------------|-------------|------|-----|------|---|----------|
| R157 On 02/11/2006 | Bond Future | 7.75 | Put | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Sell | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Buy  | 1 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Buy  | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Sell | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Sell | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Buy  | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Buy  | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Sell | 1 | 0.00     |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Buy  | 1 | 0.00     |
| R157 On 03/11/2011 | Bond Future |      |     | Buy  | 2 | 2,469.20 |
| R157 On 03/11/2011 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 04/08/2011 | Bond Future |      |     | Buy  | 2 | 2,530.49 |
| R157 On 04/08/2011 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 04/08/2011 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 04/08/2011 | Bond Future |      |     | Buy  | 2 | 150.40   |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 2 | 2,505.85 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 2 | 2,505.80 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 2 | 2,505.85 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 2 | 2,491.02 |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 2 | 2,791.55 |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 2 | 2,791.55 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 2 | 2,524.27 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 2 | 0.00     |
| R157 On 02/08/2007 | Bond Future |      |     | Buy  | 2 | 2,804.97 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|----------|--------|-----|----------|------------------|----------------|
|----------|--------|-----|----------|------------------|----------------|

|                    |             |  |      |   |          |
|--------------------|-------------|--|------|---|----------|
| R157 On 02/08/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,725.64 |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,739.98 |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,756.23 |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,751.00 |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,756.53 |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,750.10 |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,727.11 |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,751.45 |
| R157 On 03/05/2007 | Bond Future |  | Buy  | 2 | 2,748.61 |
| R157 On 03/05/2007 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,765.98 |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,630.48 |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,765.98 |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,765.98 |
| R157 On 02/11/2006 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,652.43 |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,666.16 |
| R157 On 02/11/2006 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future |  | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,626.12 |
| R157 On 02/11/2006 | Bond Future |  | Buy  | 2 | 2,645.52 |
| R157 On 02/11/2006 | Bond Future |  | Sell | 2 | 0.00     |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,628.30 |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,631.21 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,622.35 |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,625.40 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,619.46 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,602.90 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,604.34 |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,594.46 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,626.56 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 2 | 2,642.01 |
| R157 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 2 | 2,830.76 |
| R157 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 2 | 2,847.91 |
| R157 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 2 | 2,904.52 |
| R157 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Buy  | 2 | 2,859.01 |
| R157 On 03/08/2006 | Bond Future | Buy  | 2 | 2,943.41 |
| R157 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 2 | 2,919.33 |
| R157 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 04/05/2006 | Bond Future | Sell | 2 | 0.00     |
| R157 On 02/02/2006 | Bond Future | Sell | 2 | 0.00     |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/02/2006 |        |      | Sell     | 2                | 0.00           |
| R157 On 02/02/2006 |        |      | Buy      | 2                | 2,925.41       |
| R157 On 04/05/2006 |        |      | Buy      | 2                | 2,832.92       |
| R157 On 02/02/2006 |        |      | Buy      | 2                | 2,920.29       |
| R157 On 01/11/2007 | 8.25   | Call | Buy      | 2                | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Buy      | 2                | 0.00           |
| R157 On 02/02/2006 | 8.25   | Call | Buy      | 2                | 0.00           |
| R157 On 02/02/2006 | 8.25   | Call | Sell     | 2                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/11/2006 | 8.65   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Sell     | 2                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Sell     | 2                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Sell     | 2                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Buy      | 2                | 0.00           |
| R157 On 03/08/2006 | 7.75   | Put  | Sell     | 2                | 0.00           |
| R157 On 03/08/2006 | 7.75   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/02/2006 | 8.25   | Put  | Buy      | 2                | 0.00           |
| R157 On 02/02/2006 | 8.25   | Put  | Sell     | 2                | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 3                | 3,758.78       |
| R157 On 05/11/2009 |        |      | Sell     | 3                | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 3                | 3,758.78       |
| R157 On 05/11/2009 |        |      | Sell     | 3                | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 3                | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 3                | 3,758.70       |
| R157 On 05/11/2009 |        |      | Sell     | 3                | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 3                | 3,758.70       |
| R157 On 05/11/2009 |        |      | Sell     | 3                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R157 On 05/11/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 05/11/2009 | Bond Future | Buy  | 3 | 3,758.78 |
| R157 On 05/11/2009 | Bond Future | Buy  | 3 | 3,758.78 |
| R157 On 05/02/2009 | Bond Future | Buy  | 3 | 4,187.32 |
| R157 On 05/02/2009 | Bond Future | Buy  | 3 | 4,187.32 |
| R157 On 05/02/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 05/02/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 05/02/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 05/02/2009 | Bond Future | Buy  | 3 | 3,897.26 |
| R157 On 05/02/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 05/02/2009 | Bond Future | Buy  | 3 | 3,897.26 |
| R157 On 05/02/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 05/02/2009 | Bond Future | Buy  | 3 | 3,794.34 |
| R157 On 05/02/2009 | Bond Future | Buy  | 3 | 3,804.28 |
| R157 On 05/02/2009 | Bond Future | Sell | 3 | 0.00     |
| R157 On 01/11/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 01/11/2007 | Bond Future | Buy  | 3 | 3,979.15 |
| R157 On 01/11/2007 | Bond Future | Buy  | 3 | 4,030.91 |
| R157 On 01/11/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 02/08/2007 | Bond Future | Buy  | 3 | 4,205.82 |
| R157 On 02/08/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 02/08/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 02/08/2007 | Bond Future | Buy  | 3 | 4,175.43 |
| R157 On 03/05/2007 | Bond Future | Buy  | 3 | 4,122.47 |
| R157 On 03/05/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 03/05/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 03/05/2007 | Bond Future | Buy  | 3 | 4,129.63 |
| R157 On 02/08/2007 | Bond Future | Buy  | 3 | 4,244.24 |
| R157 On 02/08/2007 | Bond Future | Sell | 3 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 3 | 3,945.72 |
| R157 On 02/11/2006 | Bond Future | Buy  | 3 | 4,148.97 |
| R157 On 02/11/2006 | Bond Future | Buy  | 3 | 4,148.97 |
| R157 On 02/11/2006 | Bond Future | Buy  | 3 | 4,148.97 |
| R157 On 02/11/2006 | Bond Future | Buy  | 3 | 4,148.97 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/11/2006 |        |      | Buy      | 3                | 3,994.57       |
| R157 On 02/11/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 02/11/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 02/11/2006 |        |      | Buy      | 3                | 3,966.09       |
| R157 On 02/11/2006 |        |      | Buy      | 3                | 3,990.14       |
| R157 On 02/11/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 02/11/2006 |        |      | Buy      | 3                | 3,949.65       |
| R157 On 02/11/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 02/11/2006 |        |      | Buy      | 3                | 3,932.66       |
| R157 On 02/11/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 3                | 4,211.46       |
| R157 On 03/08/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 3                | 4,356.78       |
| R157 On 03/08/2006 |        |      | Buy      | 3                | 4,356.78       |
| R157 On 03/08/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 03/08/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 04/05/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 04/05/2006 |        |      | Buy      | 3                | 4,288.52       |
| R157 On 04/05/2006 |        |      | Buy      | 3                | 4,249.37       |
| R157 On 02/02/2006 |        |      | Buy      | 3                | 4,380.44       |
| R157 On 02/02/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 04/05/2006 |        |      | Sell     | 3                | 0.00           |
| R157 On 04/08/2005 |        |      | Sell     | 3                | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Buy      | 3                | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Sell     | 3                | 0.00           |
| R157 On 04/08/2005 | 7.75   | Call | Buy      | 3                | 0.00           |
| R157 On 02/11/2006 | 8.65   | Put  | Buy      | 3                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 3                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 3                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 3                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 3                | 0.00           |

|                    |             |      |     |      |   |          |
|--------------------|-------------|------|-----|------|---|----------|
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Sell | 3 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Buy  | 3 | 0.00     |
| R157 On 03/02/2011 | Bond Future |      |     | Buy  | 4 | 5,172.83 |
| R157 On 03/02/2011 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 4 | 5,069.27 |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 4 | 5,011.71 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 4 | 5,011.71 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 4 | 5,011.61 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 4 | 5,011.61 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 4 | 5,011.71 |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 4 | 5,011.71 |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 4 | 5,423.13 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 4 | 5,583.10 |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 4 | 5,583.10 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 4 | 5,196.34 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 4 | 4,941.35 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 03/05/2007 | Bond Future |      |     | Buy  | 4 | 5,488.29 |
| R157 On 03/05/2007 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 02/11/2006 | Bond Future |      |     | Sell | 4 | 0.00     |
| R157 On 02/11/2006 | Bond Future |      |     | Buy  | 4 | 5,531.96 |
| R157 On 02/11/2006 | Bond Future |      |     | Sell | 4 | 0.00     |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/11/2006 |        |      | Buy      | 4                | 5,329.94       |
| R157 On 02/11/2006 |        |      | Buy      | 4                | 5,329.94       |
| R157 On 02/11/2006 |        |      | Sell     | 4                | 0.00           |
| R157 On 02/11/2006 |        |      | Buy      | 4                | 5,243.26       |
| R157 On 02/11/2006 |        |      | Sell     | 4                | 0.00           |
| R157 On 01/11/2007 | 8.25   | Call | Buy      | 4                | 0.00           |
| R157 On 02/11/2006 | 8.65   | Call | Buy      | 4                | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 4                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Sell     | 4                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Buy      | 4                | 0.00           |
| R157 On 03/08/2006 | 7.75   | Put  | Sell     | 4                | 0.00           |
| R157 On 03/08/2006 | 7.75   | Put  | Buy      | 4                | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 5                | 6,261.82       |
| R157 On 03/11/2011 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 5                | 6,264.51       |
| R157 On 05/11/2009 |        |      | Buy      | 5                | 6,264.64       |
| R157 On 05/11/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 5                | 6,264.64       |
| R157 On 05/11/2009 |        |      | Buy      | 5                | 6,227.56       |
| R157 On 05/11/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 5                | 6,978.87       |
| R157 On 05/02/2009 |        |      | Buy      | 5                | 6,978.87       |
| R157 On 05/02/2009 |        |      | Buy      | 5                | 6,978.87       |
| R157 On 05/02/2009 |        |      | Buy      | 5                | 6,978.87       |
| R157 On 05/02/2009 |        |      | Buy      | 5                | 6,978.87       |
| R157 On 05/02/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 5                | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 5                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R157 On 05/02/2009 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/05/2008 | Bond Future | Buy  | 5 | 6,168.06 |
| R157 On 02/05/2008 | Bond Future | Sell | 5 | 0.00     |
| R157 On 01/11/2007 | Bond Future | Sell | 5 | 0.00     |
| R157 On 01/11/2007 | Bond Future | Buy  | 5 | 6,511.63 |
| R157 On 02/08/2007 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/08/2007 | Bond Future | Buy  | 5 | 6,871.62 |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,914.96 |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,914.96 |
| R157 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,598.07 |
| R157 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,525.21 |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,545.40 |
| R157 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,550.82 |
| R157 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 6,754.64 |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,536.37 |
| R157 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | Buy  | 5 | 6,583.48 |
| R157 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 6,822.89 |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 6,769.85 |
| R157 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 6,776.91 |
| R157 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 6,776.91 |
| R157 On 03/08/2006 | Bond Future | Sell | 5 | 0.00     |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 6,908.53 |
| R157 On 03/08/2006 | Bond Future | Buy  | 5 | 7,111.81 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 03/08/2006 |        |     | Buy      | 5                | 7,103.46       |
| R157 On 03/08/2006 |        |     | Buy      | 5                | 7,128.16       |
| R157 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 04/05/2006 |        |     | Buy      | 5                | 7,131.56       |
| R157 On 03/08/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 03/08/2006 |        |     | Buy      | 5                | 7,242.47       |
| R157 On 04/05/2006 |        |     | Buy      | 5                | 7,125.69       |
| R157 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 04/05/2006 |        |     | Buy      | 5                | 7,146.69       |
| R157 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 04/05/2006 |        |     | Buy      | 5                | 7,131.14       |
| R157 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Buy      | 5                | 7,339.22       |
| R157 On 02/02/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Buy      | 5                | 7,270.99       |
| R157 On 02/02/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Buy      | 5                | 7,249.86       |
| R157 On 02/02/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Buy      | 5                | 7,249.86       |
| R157 On 02/02/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Sell     | 5                | 0.00           |
| R157 On 02/02/2006 |        |     | Buy      | 5                | 7,059.38       |
| R157 On 02/02/2006 |        |     | Buy      | 5                | 7,059.38       |
| R157 On 03/11/2005 |        |     | Sell     | 5                | 0.00           |
| R157 On 03/11/2005 |        |     | Buy      | 5                | 6,874.92       |
| R157 On 03/11/2005 |        |     | Buy      | 5                | 6,895.53       |

|                    |             |      |      |      |   |          |
|--------------------|-------------|------|------|------|---|----------|
| R157 On 03/11/2005 | Bond Future |      |      | Sell | 5 | 0.00     |
| R157 On 03/11/2005 | Bond Future |      |      | Buy  | 5 | 6,914.15 |
| R157 On 03/11/2005 | Bond Future |      |      | Sell | 5 | 0.00     |
| R157 On 03/11/2005 | Bond Future |      |      | Sell | 5 | 0.00     |
| R157 On 03/11/2005 | Bond Future |      |      | Buy  | 5 | 6,903.80 |
| R157 On 01/11/2007 | Bond Future | 8.50 | Call | Buy  | 5 | 0.00     |
| R157 On 01/11/2007 | Bond Future | 8.50 | Call | Sell | 5 | 0.00     |
| R157 On 04/05/2006 | Bond Future | 7.50 | Call | Buy  | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put  | Buy  | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put  | Buy  | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put  | Buy  | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put  | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put  | Sell | 5 | 0.00     |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put  | Buy  | 5 | 0.00     |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 6 | 7,611.72 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 6 | 7,473.07 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 6 | 7,909.19 |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 6 | 8,374.65 |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 6 | 8,374.65 |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 6 | 8,374.65 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 6 | 7,672.47 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 6 | 7,995.49 |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 03/08/2006 | Bond Future |      |      | Sell | 6 | 0.00     |
| R157 On 03/08/2006 | Bond Future |      |      | Buy  | 6 | 8,551.88 |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put  | Buy  | 6 | 0.00     |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put  | Sell | 6 | 0.00     |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 02/11/2006 | 8.50   | Put | Sell     | 6                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put | Buy      | 6                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put | Sell     | 6                | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put | Buy      | 6                | 0.00           |
| R157 On 03/11/2011 |        |     | Sell     | 7                | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 7                | 8,723.24       |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,770.49       |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,770.49       |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,770.31       |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,770.31       |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,770.49       |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,770.49       |
| R157 On 05/11/2009 |        |     | Buy      | 7                | 8,718.58       |
| R157 On 05/11/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 7                | 9,770.42       |
| R157 On 05/02/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/02/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 7                | 9,134.96       |
| R157 On 05/02/2009 |        |     | Buy      | 7                | 9,093.60       |
| R157 On 05/02/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 7                | 9,093.60       |
| R157 On 05/02/2009 |        |     | Sell     | 7                | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 7                | 8,673.35       |
| R157 On 06/11/2008 |        |     | Sell     | 7                | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 7                | 8,580.72       |

|                    |             |      |      |      |   |           |
|--------------------|-------------|------|------|------|---|-----------|
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 7 | 9,382.27  |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 7 | 9,680.94  |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 7 | 9,221.47  |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 7 | 9,156.98  |
| R157 On 04/05/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 7 | 10,265.30 |
| R157 On 04/05/2006 | Bond Future |      |      | Buy  | 7 | 9,915.20  |
| R157 On 04/05/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 7 | 10,221.03 |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 7 | 10,234.16 |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 7 | 10,234.16 |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 7 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 7 | 9,883.14  |
| R157 On 04/05/2006 | Bond Future | 7.50 | Call | Buy  | 7 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put  | Buy  | 7 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 8 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 8 | 9,764.47  |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 8 | 9,735.92  |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 8 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 8 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 8 | 10,023.21 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 8 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 8 | 10,023.21 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 8 | 10,023.42 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 8 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 8 | 10,023.42 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.42      |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.42      |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.21      |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.21      |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.42      |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.42      |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.42      |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,023.42      |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 10,001.79      |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 8                | 9,964.09       |
| R157 On 05/02/2009 |        |     | Buy      | 8                | 11,166.20      |
| R157 On 05/02/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/02/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 8                | 10,118.23      |
| R157 On 05/02/2009 |        |     | Sell     | 8                | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 8                | 10,118.23      |
| R157 On 07/08/2008 |        |     | Sell     | 8                | 0.00           |
| R157 On 07/08/2008 |        |     | Sell     | 8                | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 8                | 10,142.62      |
| R157 On 07/08/2008 |        |     | Buy      | 8                | 10,142.62      |

|                    |             |      |     |      |   |           |
|--------------------|-------------|------|-----|------|---|-----------|
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 8 | 9,806.53  |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 8 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 8 | 9,806.53  |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 8 | 0.00      |
| R157 On 03/05/2007 | Bond Future |      |     | Buy  | 8 | 10,850.84 |
| R157 On 03/05/2007 | Bond Future |      |     | Sell | 8 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |     | Sell | 8 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put | Sell | 8 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put | Buy  | 8 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put | Sell | 8 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |     | Buy  | 9 | 10,988.69 |
| R157 On 05/05/2011 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |     | Buy  | 9 | 10,994.54 |
| R157 On 06/05/2010 | Bond Future |      |     | Buy  | 9 | 11,382.33 |
| R157 On 06/05/2010 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 9 | 11,276.35 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 9 | 11,276.11 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 9 | 11,276.35 |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 9 | 11,209.61 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 9 | 11,209.61 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 06/08/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 06/08/2009 | Bond Future |      |     | Buy  | 9 | 11,473.71 |
| R157 On 06/08/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 06/08/2009 | Bond Future |      |     | Buy  | 9 | 11,714.00 |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 9 | 12,561.97 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 9 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 9 | 11,928.65 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 10,803.93      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 10,778.80      |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,200.59      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,200.59      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,263.34      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,263.44      |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,263.44      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 02/05/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 02/05/2008 | Bond Future |     | Buy      | 9                | 11,062.97      |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,394.80      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 9                | 11,394.80      |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 02/05/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 02/05/2008 | Bond Future |     | Buy      | 9                | 11,062.97      |
| R157 On 02/05/2008 | Bond Future |     | Buy      | 9                | 11,234.22      |
| R157 On 02/05/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 02/05/2008 | Bond Future |     | Buy      | 9                | 11,234.22      |
| R157 On 02/05/2008 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 02/11/2006 | Bond Future |     | Buy      | 9                | 11,844.37      |
| R157 On 02/11/2006 | Bond Future |     | Sell     | 9                | 0.00           |
| R157 On 03/11/2011 | Bond Future |     | Sell     | 10               | 0.00           |
| R157 On 03/11/2011 | Bond Future |     | Buy      | 10               | 12,521.33      |
| R157 On 03/11/2011 | Bond Future |     | Sell     | 10               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R157 On 03/11/2011 | Bond Future | Buy  | 10 | 12,616.00 |
| R157 On 03/11/2011 | Bond Future | Buy  | 10 | 12,640.01 |
| R157 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/11/2011 | Bond Future | Buy  | 10 | 12,283.03 |
| R157 On 03/11/2011 | Bond Future | Buy  | 10 | 12,264.37 |
| R157 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 04/08/2011 | Bond Future | Buy  | 10 | 12,770.60 |
| R157 On 04/08/2011 | Bond Future | Buy  | 10 | 12,674.45 |
| R157 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 04/08/2011 | Bond Future | Buy  | 10 | 12,671.69 |
| R157 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/11/2011 | Bond Future | Buy  | 10 | 11,957.69 |
| R157 On 03/02/2011 | Bond Future | Buy  | 10 | 12,888.53 |
| R157 On 03/02/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/02/2011 | Bond Future | Buy  | 10 | 12,887.22 |
| R157 On 03/02/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/02/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/02/2011 | Bond Future | Buy  | 10 | 12,946.20 |
| R157 On 03/02/2011 | Bond Future | Sell | 10 | 0.00      |
| R157 On 03/02/2011 | Bond Future | Buy  | 10 | 12,948.41 |
| R157 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 10 | 12,698.18 |
| R157 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 10 | 12,654.69 |
| R157 On 04/11/2010 | Bond Future | Buy  | 10 | 12,745.12 |
| R157 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R157 On 06/05/2010 | Bond Future | Buy  | 10 | 12,647.03 |
| R157 On 06/05/2010 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/11/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/11/2009 | Bond Future | Buy  | 10 | 12,529.01 |
| R157 On 05/11/2009 | Bond Future | Buy  | 10 | 12,529.27 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.01             |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.27             |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.27             |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.01             |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.27             |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.27             |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,529.27             |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,455.12             |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 12,455.12             |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 06/08/2009 | Bond Future   |            | Buy             | 10                      | 13,058.61             |
| R157 On 06/08/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 10                      | 13,203.19             |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 10                      | 13,286.09             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 10                      | 13,236.27             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/02/2009 | Bond Future   |            | Buy             | 10                      | 13,957.75             |
| R157 On 05/02/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R157 On 05/02/2009 | Bond Future   |            | Buy             | 10                      | 13,943.89             |
| R157 On 05/02/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 13,810.67 |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 13,810.67 |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 13,460.73 |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 13,355.07 |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 13,405.67 |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 12,997.72 |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 12,858.55 |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 10 | 12,466.07 |
| R157 On 06/11/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 10 | 12,423.63 |
| R157 On 06/11/2008 | Bond Future | Buy  | 10 | 12,547.49 |
| R157 On 06/11/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 10 | 12,796.16 |
| R157 On 05/02/2009 | Bond Future | Sell | 10 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 10 | 11,639.66 |
| R157 On 06/11/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Buy  | 10 | 12,258.17 |
| R157 On 07/08/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Buy  | 10 | 13,025.36 |
| R157 On 07/08/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 07/02/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 07/02/2008 | Bond Future | Buy  | 10 | 13,358.87 |
| R157 On 07/02/2008 | Bond Future | Buy  | 10 | 13,384.94 |
| R157 On 07/02/2008 | Bond Future | Sell | 10 | 0.00      |
| R157 On 07/02/2008 | Bond Future | Buy  | 10 | 13,427.46 |
| R157 On 07/02/2008 | Bond Future | Sell | 10 | 0.00      |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 01/02/2007 |        |      | Buy      | 10               | 13,948.95      |
| R157 On 01/02/2007 |        |      | Sell     | 10               | 0.00           |
| R157 On 01/02/2007 |        |      | Buy      | 10               | 13,948.95      |
| R157 On 01/02/2007 |        |      | Sell     | 10               | 0.00           |
| R157 On 01/02/2007 |        |      | Sell     | 10               | 0.00           |
| R157 On 01/02/2007 |        |      | Buy      | 10               | 13,912.33      |
| R157 On 01/02/2007 |        |      | Sell     | 10               | 0.00           |
| R157 On 01/02/2007 |        |      | Buy      | 10               | 13,912.33      |
| R157 On 02/11/2006 |        |      | Buy      | 10               | 13,829.91      |
| R157 On 02/11/2006 |        |      | Buy      | 10               | 13,829.91      |
| R157 On 02/11/2006 |        |      | Sell     | 10               | 0.00           |
| R157 On 02/11/2006 |        |      | Buy      | 10               | 13,327.08      |
| R157 On 02/11/2006 |        |      | Sell     | 10               | 0.00           |
| R157 On 02/11/2006 |        |      | Buy      | 10               | 12,993.02      |
| R157 On 04/05/2006 |        |      | Sell     | 10               | 0.00           |
| R157 On 06/05/2010 | 7.90   | Call | Sell     | 10               | 0.00           |
| R157 On 06/05/2010 | 7.90   | Call | Buy      | 10               | 0.00           |
| R157 On 06/05/2010 | 7.90   | Call | Buy      | 10               | 0.00           |
| R157 On 06/05/2010 | 7.90   | Call | Sell     | 10               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Buy      | 10               | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 10               | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 10               | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Sell     | 10               | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put  | Buy      | 10               | 0.00           |
| R157 On 04/11/2010 |        |      | Buy      | 11               | 13,994.04      |
| R157 On 04/11/2010 |        |      | Sell     | 11               | 0.00           |
| R157 On 05/08/2010 |        |      | Buy      | 11               | 14,220.92      |
| R157 On 05/08/2010 |        |      | Sell     | 11               | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 11               | 13,911.73      |
| R157 On 06/05/2010 |        |      | Sell     | 11               | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 11               | 0.00           |

|                    |             |      |     |      |    |           |
|--------------------|-------------|------|-----|------|----|-----------|
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 11 | 13,700.63 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 11 | 13,700.63 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 11 | 14,552.99 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 11 | 13,174.09 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 11 | 13,483.98 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 11 | 13,766.31 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 11 | 13,766.43 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 11 | 13,766.43 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 11 | 14,066.19 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 01/11/2007 | Bond Future |      |     | Buy  | 11 | 14,229.11 |
| R157 On 02/08/2007 | Bond Future |      |     | Buy  | 11 | 14,660.42 |
| R157 On 02/08/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 02/08/2007 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 02/08/2007 | Bond Future |      |     | Buy  | 11 | 14,775.90 |
| R157 On 02/11/2006 | Bond Future |      |     | Sell | 11 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put | Sell | 11 | 0.00      |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Sell | 11 | 0.00      |
| R157 On 03/08/2006 | Bond Future | 7.75 | Put | Buy  | 11 | 0.00      |
| R157 On 04/05/2006 | Bond Future | 8.75 | Put | Sell | 11 | 0.00      |
| R157 On 04/05/2006 | Bond Future | 8.75 | Put | Buy  | 11 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 12 | 15,251.73 |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 12 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 12 | 15,035.13 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 12 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 12 | 0.00      |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 05/11/2009 |        |      | Buy      | 12               | 15,034.82      |
| R157 On 05/11/2009 |        |      | Sell     | 12               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 12               | 15,035.13      |
| R157 On 05/11/2009 |        |      | Buy      | 12               | 15,007.05      |
| R157 On 05/11/2009 |        |      | Sell     | 12               | 0.00           |
| R157 On 06/11/2008 |        |      | Sell     | 12               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 12               | 14,736.63      |
| R157 On 07/08/2008 |        |      | Sell     | 12               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 12               | 15,213.94      |
| R157 On 07/08/2008 |        |      | Buy      | 12               | 14,709.80      |
| R157 On 07/08/2008 |        |      | Sell     | 12               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 12               | 14,709.80      |
| R157 On 07/08/2008 |        |      | Sell     | 12               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 12               | 14,949.74      |
| R157 On 07/08/2008 |        |      | Sell     | 12               | 0.00           |
| R157 On 03/08/2006 |        |      | Sell     | 12               | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 12               | 16,211.13      |
| R157 On 04/05/2006 |        |      | Sell     | 12               | 0.00           |
| R157 On 03/08/2006 |        |      | Sell     | 12               | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 12               | 17,381.93      |
| R157 On 04/05/2006 |        |      | Buy      | 12               | 17,101.66      |
| R157 On 04/05/2006 |        |      | Sell     | 12               | 0.00           |
| R157 On 04/05/2006 |        |      | Buy      | 12               | 17,114.75      |
| R157 On 04/05/2006 |        |      | Sell     | 12               | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Buy      | 12               | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Sell     | 12               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Buy      | 12               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put  | Buy      | 12               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put  | Sell     | 12               | 0.00           |
| R157 On 03/02/2011 |        |      | Buy      | 13               | 16,954.06      |
| R157 On 03/02/2011 |        |      | Sell     | 13               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R157 On 03/02/2011 | Bond Future | Buy  | 13 | 16,940.74 |
| R157 On 03/02/2011 | Bond Future | Sell | 13 | 0.00      |
| R157 On 03/02/2011 | Bond Future | Sell | 13 | 0.00      |
| R157 On 03/02/2011 | Bond Future | Buy  | 13 | 16,940.74 |
| R157 On 05/11/2009 | Bond Future | Buy  | 13 | 16,288.05 |
| R157 On 05/11/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 05/11/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 05/11/2009 | Bond Future | Buy  | 13 | 16,287.72 |
| R157 On 05/11/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 05/11/2009 | Bond Future | Buy  | 13 | 16,288.05 |
| R157 On 05/11/2009 | Bond Future | Buy  | 13 | 16,191.65 |
| R157 On 05/11/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/05/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/05/2009 | Bond Future | Buy  | 13 | 17,136.58 |
| R157 On 05/02/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 13 | 17,631.49 |
| R157 On 07/05/2009 | Bond Future | Buy  | 13 | 17,409.45 |
| R157 On 07/05/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 05/02/2009 | Bond Future | Buy  | 13 | 18,145.07 |
| R157 On 05/02/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Buy  | 13 | 16,481.77 |
| R157 On 05/02/2009 | Bond Future | Buy  | 13 | 16,485.21 |
| R157 On 05/02/2009 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Buy  | 13 | 16,269.27 |
| R157 On 07/08/2008 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/08/2008 | Bond Future | Buy  | 13 | 16,269.42 |
| R157 On 07/08/2008 | Bond Future | Buy  | 13 | 16,269.42 |
| R157 On 07/08/2008 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/02/2008 | Bond Future | Sell | 13 | 0.00      |
| R157 On 07/02/2008 | Bond Future | Buy  | 13 | 17,327.67 |
| R157 On 01/11/2007 | Bond Future | Buy  | 13 | 16,821.38 |
| R157 On 01/11/2007 | Bond Future | Sell | 13 | 0.00      |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/11/2006 |        |      | Sell     | 13               | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Sell     | 13               | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Sell     | 13               | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 13               | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 14               | 17,705.84      |
| R157 On 06/05/2010 |        |      | Sell     | 14               | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 14               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 14               | 19,268.98      |
| R157 On 07/02/2008 |        |      | Sell     | 14               | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 14               | 18,764.53      |
| R157 On 02/11/2006 |        |      | Buy      | 14               | 18,485.86      |
| R157 On 02/11/2006 |        |      | Sell     | 14               | 0.00           |
| R157 On 01/02/2007 | 8.40   | Call | Sell     | 14               | 0.00           |
| R157 On 01/02/2007 | 8.40   | Call | Buy      | 14               | 0.00           |
| R157 On 01/02/2007 | 9.55   | Put  | Buy      | 14               | 0.00           |
| R157 On 01/02/2007 | 9.55   | Put  | Sell     | 14               | 0.00           |
| R157 On 01/02/2007 | 9.55   | Put  | Buy      | 14               | 0.00           |
| R157 On 01/02/2007 | 9.55   | Put  | Sell     | 14               | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 15               | 18,637.95      |
| R157 On 03/11/2011 |        |      | Sell     | 15               | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 15               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 15               | 20,244.31      |
| R157 On 05/02/2009 |        |      | Sell     | 15               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 15               | 19,881.08      |
| R157 On 07/08/2008 |        |      | Sell     | 15               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 15               | 18,659.17      |
| R157 On 07/02/2008 |        |      | Sell     | 15               | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 15               | 20,107.80      |
| R157 On 02/11/2006 |        |      | Buy      | 15               | 19,728.62      |
| R157 On 02/11/2006 |        |      | Sell     | 15               | 0.00           |
| R157 On 02/02/2006 |        |      | Sell     | 15               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 15 | 21,997.08 |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 15 | 21,930.35 |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 15 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 15 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 15 | 21,930.35 |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 15 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 15 | 21,178.15 |
| R157 On 02/11/2006 | Bond Future | 8.65 | Call | Buy  | 15 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 8.65 | Put  | Buy  | 15 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 16 | 19,504.91 |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 16 | 19,497.12 |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 16 | 20,255.33 |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 16 | 22,332.40 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 16 | 21,445.18 |
| R157 On 01/11/2007 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 04/05/2006 | Bond Future |      |      | Sell | 16 | 0.00      |
| R157 On 01/11/2007 | Bond Future | 8.50 | Call | Buy  | 16 | 0.00      |
| R157 On 04/05/2006 | Bond Future | 7.50 | Call | Buy  | 16 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put  | Buy  | 16 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put  | Sell | 16 | 0.00      |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 17 | 0.00      |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 17 | 21,744.41 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 17 | 21,299.76 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 17 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 17 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 17 | 21,299.32 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 17 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 17 | 21,299.76 |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 17 | 23,728.17 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 05/02/2009 |        |     | Sell     | 17               | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 17               | 21,629.23      |
| R157 On 02/05/2008 |        |     | Buy      | 17               | 20,971.40      |
| R157 On 02/05/2008 |        |     | Sell     | 17               | 0.00           |
| R157 On 07/08/2008 | 9.25   | Put | Buy      | 17               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put | Buy      | 17               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put | Sell     | 17               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put | Buy      | 17               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put | Sell     | 17               | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put | Sell     | 17               | 0.00           |
| R157 On 02/11/2006 | 8.50   | Put | Buy      | 17               | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 18               | 22,330.09      |
| R157 On 03/11/2011 |        |     | Sell     | 18               | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 18               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 18               | 22,552.22      |
| R157 On 05/11/2009 |        |     | Buy      | 18               | 22,552.69      |
| R157 On 05/11/2009 |        |     | Sell     | 18               | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 18               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 18               | 22,552.69      |
| R157 On 07/05/2009 |        |     | Sell     | 18               | 0.00           |
| R157 On 07/05/2009 |        |     | Buy      | 18               | 23,478.28      |
| R157 On 06/11/2008 |        |     | Buy      | 18               | 22,514.64      |
| R157 On 06/11/2008 |        |     | Sell     | 18               | 0.00           |
| R157 On 06/11/2008 |        |     | Sell     | 18               | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 18               | 22,514.64      |
| R157 On 06/11/2008 |        |     | Sell     | 18               | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 18               | 22,251.65      |
| R157 On 06/11/2008 |        |     | Buy      | 18               | 22,137.44      |
| R157 On 06/11/2008 |        |     | Sell     | 18               | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 18               | 22,137.44      |
| R157 On 06/11/2008 |        |     | Sell     | 18               | 0.00           |

|                    |             |      |     |      |    |           |
|--------------------|-------------|------|-----|------|----|-----------|
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 18 | 22,755.23 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 18 | 22,755.23 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 18 | 21,557.60 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 18 | 22,526.68 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 18 | 22,526.89 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 18 | 22,526.89 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 03/05/2007 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 03/05/2007 | Bond Future |      |     | Buy  | 18 | 24,758.98 |
| R157 On 03/05/2007 | Bond Future |      |     | Buy  | 18 | 24,808.74 |
| R157 On 03/05/2007 | Bond Future |      |     | Sell | 18 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put | Buy  | 18 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put | Sell | 18 | 0.00      |
| R157 On 03/02/2011 | Bond Future |      |     | Buy  | 19 | 24,076.76 |
| R157 On 03/02/2011 | Bond Future |      |     | Sell | 19 | 0.00      |
| R157 On 07/05/2009 | Bond Future |      |     | Buy  | 19 | 25,197.32 |
| R157 On 07/05/2009 | Bond Future |      |     | Sell | 19 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 19 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 19 | 25,136.98 |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 19 | 0.00      |
| R157 On 01/11/2007 | Bond Future |      |     | Buy  | 19 | 25,061.43 |
| R157 On 02/11/2006 | Bond Future |      |     | Sell | 19 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |     | Buy  | 19 | 25,317.23 |
| R157 On 02/11/2006 | Bond Future |      |     | Buy  | 19 | 25,317.23 |
| R157 On 02/11/2006 | Bond Future |      |     | Sell | 19 | 0.00      |
| R157 On 03/11/2011 | Bond Future |      |     | Sell | 20 | 0.00      |
| R157 On 03/11/2011 | Bond Future |      |     | Buy  | 20 | 25,047.26 |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 20 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 20 | 25,375.04 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R157 On 04/11/2010 | Bond Future   |            | Buy             | 20                      | 25,387.08             |
| R157 On 04/11/2010 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 04/11/2010 | Bond Future   |            | Buy             | 20                      | 25,382.45             |
| R157 On 04/11/2010 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 20                      | 25,402.08             |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 25,609.98             |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 26,161.40             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 25,975.87             |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 25,992.03             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 25,865.38             |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 26,133.46             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 26,331.05             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 20                      | 26,485.56             |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 05/02/2009 | Bond Future   |            | Buy             | 20                      | 27,808.61             |
| R157 On 05/02/2009 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Buy             | 20                      | 24,901.13             |
| R157 On 06/11/2008 | Bond Future   |            | Buy             | 20                      | 24,753.64             |
| R157 On 06/11/2008 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Buy             | 20                      | 24,453.19             |
| R157 On 06/11/2008 | Bond Future   |            | Buy             | 20                      | 23,216.53             |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 20 | 23,416.16 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 20 | 25,128.18 |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 20 | 25,341.48 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 20 | 25,569.03 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 20 | 25,064.36 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 20 | 26,638.49 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 20 | 26,685.22 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 20 | 26,717.74 |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 20 | 26,878.54 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 20 | 26,747.71 |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 20 | 27,063.19 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 01/11/2007 | Bond Future |      |      | Buy  | 20 | 25,842.03 |
| R157 On 01/11/2007 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 20 | 27,174.95 |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 20 | 26,304.82 |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 20 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 20 | 26,304.82 |
| R157 On 02/11/2006 | Bond Future | 8.65 | Call | Sell | 20 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 8.65 | Call | Buy  | 20 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 8.65 | Call | Sell | 20 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 02/11/2006 | 8.65   | Put | Sell     | 20               | 0.00           |
| R157 On 02/11/2006 | 8.65   | Put | Buy      | 20               | 0.00           |
| R157 On 02/11/2006 | 8.65   | Put | Sell     | 20               | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 21               | 25,923.44      |
| R157 On 03/11/2011 |        |     | Sell     | 21               | 0.00           |
| R157 On 04/11/2010 |        |     | Sell     | 21               | 0.00           |
| R157 On 04/11/2010 |        |     | Buy      | 21               | 26,344.48      |
| R157 On 06/05/2010 |        |     | Buy      | 21               | 26,558.76      |
| R157 On 06/05/2010 |        |     | Sell     | 21               | 0.00           |
| R157 On 06/05/2010 |        |     | Buy      | 21               | 26,558.76      |
| R157 On 06/05/2010 |        |     | Sell     | 21               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 21               | 26,155.75      |
| R157 On 05/11/2009 |        |     | Buy      | 21               | 26,155.75      |
| R157 On 05/11/2009 |        |     | Sell     | 21               | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 21               | 0.00           |
| R157 On 07/08/2008 |        |     | Sell     | 21               | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 21               | 26,624.39      |
| R157 On 05/02/2009 |        |     | Buy      | 21               | 26,629.95      |
| R157 On 05/02/2009 |        |     | Sell     | 21               | 0.00           |
| R157 On 04/11/2010 |        |     | Buy      | 22               | 27,998.30      |
| R157 On 04/11/2010 |        |     | Sell     | 22               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 22               | 27,401.26      |
| R157 On 05/11/2009 |        |     | Sell     | 22               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 22               | 27,401.26      |
| R157 On 05/11/2009 |        |     | Sell     | 22               | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 22               | 30,707.04      |
| R157 On 05/02/2009 |        |     | Sell     | 22               | 0.00           |
| R157 On 06/11/2008 |        |     | Sell     | 22               | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 22               | 27,520.44      |
| R157 On 07/08/2008 |        |     | Sell     | 22               | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 22               | 27,892.22      |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 22 | 27,898.04 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 22 | 0.00      |
| R157 On 03/05/2007 | Bond Future |      |      | Buy  | 22 | 30,580.04 |
| R157 On 03/05/2007 | Bond Future |      |      | Sell | 22 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 23 | 28,816.73 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 23 | 28,817.33 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 23 | 28,817.33 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 23 | 28,646.77 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 23 | 31,194.17 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 23 | 30,484.32 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 23 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 23 | 30,725.40 |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Buy  | 23 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Sell | 23 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 24 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 24 | 29,245.69 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 24 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 24 | 29,473.27 |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 24 | 29,225.85 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 24 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 24 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 24 | 29,359.97 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 24 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 24 | 29,225.85 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 24 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 24 | 30,427.87 |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 24 | 30,434.23 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 24 | 0.00      |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 05/11/2009 |        |      | Sell     | 25               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 25               | 31,558.61      |
| R157 On 05/11/2009 |        |      | Sell     | 25               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 25               | 31,308.87      |
| R157 On 05/11/2009 |        |      | Buy      | 25               | 31,137.79      |
| R157 On 05/11/2009 |        |      | Sell     | 25               | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Buy      | 25               | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Sell     | 25               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Buy      | 25               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Sell     | 25               | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 26               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 26               | 35,090.14      |
| R157 On 06/11/2008 |        |      | Sell     | 26               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 26               | 31,929.38      |
| R157 On 07/02/2008 |        |      | Sell     | 26               | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 26               | 34,655.33      |
| R157 On 01/11/2007 |        |      | Buy      | 26               | 33,642.77      |
| R157 On 01/11/2007 |        |      | Sell     | 26               | 0.00           |
| R157 On 03/08/2006 |        |      | Sell     | 26               | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 26               | 35,124.12      |
| R157 On 03/08/2006 |        |      | Sell     | 26               | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 26               | 37,660.85      |
| R157 On 04/05/2006 |        |      | Buy      | 26               | 37,053.61      |
| R157 On 04/05/2006 |        |      | Sell     | 26               | 0.00           |
| R157 On 04/05/2006 |        |      | Buy      | 26               | 37,081.95      |
| R157 On 04/05/2006 |        |      | Sell     | 26               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 27               | 33,829.04      |
| R157 On 05/11/2009 |        |      | Sell     | 27               | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 27               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 27               | 33,828.34      |
| R157 On 05/11/2009 |        |      | Sell     | 27               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 27 | 33,829.04 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 27 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 27 | 33,628.82 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 27 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 27 | 35,720.97 |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put  | Sell | 27 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put  | Buy  | 27 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 28 | 39,081.69 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 28 | 0.00      |
| R157 On 01/02/2007 | Bond Future |      |      | Sell | 28 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Buy  | 28 | 0.00      |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 29 | 36,800.26 |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 29 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 30 | 38,084.80 |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 30 | 37,587.04 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 30 | 37,587.82 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 30 | 37,587.82 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 30 | 38,087.23 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 30 | 39,130.46 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 30 | 40,002.93 |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 30 | 38,893.77 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 30 | 37,799.47 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 30 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 30 | 38,088.87 |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 30 | 37,053.70 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 06/11/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 06/11/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 30               | 37,260.59      |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 37,120.67      |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 36,355.85      |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 36,404.95      |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 37,580.75      |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 38,432.91      |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 38,468.25      |
| R157 On 07/08/2008 |        |      | Buy      | 30               | 38,291.96      |
| R157 On 07/08/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 30               | 37,261.22      |
| R157 On 02/05/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/02/2008 |        |      | Sell     | 30               | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 30               | 39,986.92      |
| R157 On 01/11/2007 |        |      | Buy      | 30               | 38,818.58      |
| R157 On 01/11/2007 |        |      | Sell     | 30               | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Buy      | 30               | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Buy      | 30               | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Sell     | 30               | 0.00           |
| R157 On 03/05/2007 | 7.50   | Call | Sell     | 30               | 0.00           |
| R157 On 03/05/2007 | 8.00   | Put  | Sell     | 30               | 0.00           |
| R157 On 03/05/2007 | 8.00   | Put  | Sell     | 30               | 0.00           |
| R157 On 03/05/2007 | 8.00   | Put  | Buy      | 30               | 0.00           |
| R157 On 03/05/2007 | 8.00   | Put  | Buy      | 30               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 31 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 31 | 45,460.62 |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 31 | 45,322.72 |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 31 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 31 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 31 | 45,322.72 |
| R157 On 02/02/2006 | Bond Future |      |      | Sell | 31 | 0.00      |
| R157 On 02/02/2006 | Bond Future |      |      | Buy  | 31 | 43,768.17 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 32 | 39,856.37 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 32 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 33 | 41,101.89 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 33 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 33 | 41,101.89 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 33 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 33 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 33 | 44,756.85 |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 33 | 41,974.12 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 33 | 0.00      |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 33 | 41,974.12 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 33 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 33 | 0.00      |
| R157 On 02/11/2006 | Bond Future |      |      | Buy  | 33 | 43,979.35 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 34 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 34 | 42,417.93 |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 34 | 0.00      |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 34 | 43,958.45 |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 35 | 45,705.12 |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 35 | 0.00      |
| R157 On 01/11/2007 | Bond Future | 8.25 | Call | Buy  | 35 | 0.00      |
| R157 On 01/11/2007 | Bond Future | 8.25 | Call | Sell | 35 | 0.00      |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 36 | 46,317.82 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 36 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 36 | 45,529.31 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 36 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 05/11/2009 |        |     | Sell     | 36               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 36               | 44,838.42      |
| R157 On 07/05/2009 |        |     | Buy      | 36               | 46,497.82      |
| R157 On 07/05/2009 |        |     | Sell     | 36               | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 36               | 50,247.89      |
| R157 On 05/02/2009 |        |     | Sell     | 36               | 0.00           |
| R157 On 05/02/2009 |        |     | Sell     | 36               | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 36               | 47,714.59      |
| R157 On 06/11/2008 |        |     | Sell     | 36               | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 36               | 45,029.28      |
| R157 On 02/11/2006 |        |     | Buy      | 36               | 49,787.68      |
| R157 On 02/08/2007 | 7.75   | Put | Sell     | 36               | 0.00           |
| R157 On 02/08/2007 | 7.75   | Put | Buy      | 36               | 0.00           |
| R157 On 02/11/2006 | 7.75   | Put | Buy      | 36               | 0.00           |
| R157 On 06/05/2010 |        |     | Buy      | 37               | 46,794.01      |
| R157 On 06/05/2010 |        |     | Sell     | 37               | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 37               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 37               | 46,357.35      |
| R157 On 05/11/2009 |        |     | Buy      | 37               | 46,358.31      |
| R157 On 05/11/2009 |        |     | Sell     | 37               | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 37               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 37               | 46,358.31      |
| R157 On 05/11/2009 |        |     | Sell     | 37               | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 37               | 46,083.93      |
| R157 On 06/11/2008 |        |     | Sell     | 37               | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 37               | 46,241.66      |
| R157 On 06/05/2010 |        |     | Buy      | 38               | 48,058.71      |
| R157 On 06/05/2010 |        |     | Sell     | 38               | 0.00           |
| R157 On 06/05/2010 |        |     | Sell     | 38               | 0.00           |
| R157 On 06/05/2010 |        |     | Buy      | 38               | 47,953.56      |
| R157 On 06/05/2010 |        |     | Buy      | 38               | 47,953.56      |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 38 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 38 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 38 | 51,285.59 |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 39 | 49,323.42 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 39 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 39 | 49,323.42 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 39 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 40 | 0.00      |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 40 | 48,739.57 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 40 | 49,820.47 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 40 | 0.00      |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 40 | 51,997.92 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 40 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.25 | Call | Sell | 40 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.25 | Call | Buy  | 40 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.25 | Call | Buy  | 40 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.25 | Call | Sell | 40 | 0.00      |
| R157 On 02/02/2012 | Bond Future | 6.55 | Put  | Buy  | 40 | 0.00      |
| R157 On 02/02/2012 | Bond Future | 6.55 | Put  | Sell | 40 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 41 | 51,923.99 |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 41 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 41 | 51,852.82 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 41 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 41 | 51,714.31 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 41 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 41 | 55,506.71 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 41 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 42 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 42 | 53,282.04 |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 42 | 3,253.32  |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 42 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 42 | 0.00      |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 42 | 3,253.32  |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 43 | 52,478.79 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 05/05/2011 |        |      | Sell     | 43               | 0.00           |
| R157 On 05/05/2011 |        |      | Sell     | 43               | 0.00           |
| R157 On 05/05/2011 |        |      | Buy      | 43               | 52,541.71      |
| R157 On 03/02/2011 |        |      | Buy      | 43               | 54,665.18      |
| R157 On 03/02/2011 |        |      | Sell     | 43               | 0.00           |
| R157 On 03/02/2011 |        |      | Sell     | 43               | 0.00           |
| R157 On 03/02/2011 |        |      | Buy      | 43               | 54,504.28      |
| R157 On 07/05/2009 |        |      | Sell     | 44               | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 44               | 57,391.35      |
| R157 On 05/02/2009 |        |      | Sell     | 44               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 44               | 58,211.95      |
| R157 On 05/02/2009 |        |      | Sell     | 44               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 44               | 57,293.35      |
| R157 On 03/11/2011 |        |      | Sell     | 45               | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 45               | 56,356.34      |
| R157 On 05/02/2009 |        |      | Buy      | 45               | 62,809.86      |
| R157 On 05/02/2009 |        |      | Sell     | 45               | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 45               | 55,584.89      |
| R157 On 02/05/2008 |        |      | Sell     | 45               | 0.00           |
| R157 On 01/11/2007 |        |      | Sell     | 45               | 0.00           |
| R157 On 01/11/2007 |        |      | Buy      | 45               | 57,416.76      |
| R157 On 01/11/2007 |        |      | Buy      | 45               | 57,416.76      |
| R157 On 01/11/2007 |        |      | Sell     | 45               | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Buy      | 45               | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Sell     | 45               | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 46               | 57,167.03      |
| R157 On 02/05/2008 |        |      | Sell     | 46               | 0.00           |
| R157 On 03/11/2011 |        |      | Sell     | 48               | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 48               | 57,627.89      |
| R157 On 03/11/2011 |        |      | Buy      | 48               | 57,370.93      |
| R157 On 03/11/2011 |        |      | Sell     | 48               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R157 On 06/11/2008 | Bond Future | Sell | 48 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 48 | 58,946.54 |
| R157 On 06/11/2008 | Bond Future | Sell | 48 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 48 | 58,719.94 |
| R157 On 04/08/2011 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/08/2011 | Bond Future | Buy  | 50 | 63,799.36 |
| R157 On 04/08/2011 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/08/2011 | Bond Future | Buy  | 50 | 63,056.36 |
| R157 On 04/08/2011 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/08/2011 | Bond Future | Buy  | 50 | 63,064.18 |
| R157 On 03/02/2011 | Bond Future | Buy  | 50 | 63,633.16 |
| R157 On 03/02/2011 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 50 | 63,725.59 |
| R157 On 04/11/2010 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 50 | 63,495.52 |
| R157 On 04/11/2010 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 50 | 63,483.93 |
| R157 On 04/11/2010 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 50 | 63,268.84 |
| R157 On 04/11/2010 | Bond Future | Sell | 50 | 0.00      |
| R157 On 04/11/2010 | Bond Future | Buy  | 50 | 63,257.30 |
| R157 On 04/11/2010 | Bond Future | Sell | 50 | 0.00      |
| R157 On 07/05/2009 | Bond Future | Sell | 50 | 0.00      |
| R157 On 07/05/2009 | Bond Future | Buy  | 50 | 62,577.26 |
| R157 On 07/05/2009 | Bond Future | Buy  | 50 | 62,577.26 |
| R157 On 07/05/2009 | Bond Future | Sell | 50 | 0.00      |
| R157 On 07/05/2009 | Bond Future | Sell | 50 | 0.00      |
| R157 On 07/05/2009 | Bond Future | Buy  | 50 | 65,525.98 |
| R157 On 06/11/2008 | Bond Future | Sell | 50 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 50 | 61,222.70 |
| R157 On 06/11/2008 | Bond Future | Sell | 50 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 50 | 62,298.76 |
| R157 On 06/11/2008 | Bond Future | Sell | 50 | 0.00      |
| R157 On 06/11/2008 | Bond Future | Buy  | 50 | 61,821.51 |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 06/11/2008 |        |      | Buy      | 50               | 61,727.79      |
| R157 On 06/11/2008 |        |      | Sell     | 50               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 50               | 61,982.96      |
| R157 On 07/08/2008 |        |      | Sell     | 50               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 50               | 63,376.90      |
| R157 On 07/08/2008 |        |      | Sell     | 50               | 0.00           |
| R157 On 02/05/2008 |        |      | Sell     | 50               | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 50               | 62,237.35      |
| R157 On 02/05/2008 |        |      | Buy      | 50               | 62,782.62      |
| R157 On 02/05/2008 |        |      | Sell     | 50               | 0.00           |
| R157 On 07/02/2008 |        |      | Sell     | 50               | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 50               | 66,218.48      |
| R157 On 04/05/2006 |        |      | Buy      | 50               | 70,901.91      |
| R157 On 02/02/2012 | 6.00   | Call | Buy      | 50               | 0.00           |
| R157 On 02/02/2012 | 6.00   | Call | Sell     | 50               | 0.00           |
| R157 On 02/02/2012 | 6.00   | Call | Sell     | 50               | 0.00           |
| R157 On 02/02/2012 | 6.00   | Call | Buy      | 50               | 0.00           |
| R157 On 02/02/2012 | 6.00   | Call | Buy      | 50               | 0.00           |
| R157 On 02/02/2012 | 6.00   | Call | Sell     | 50               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Sell     | 50               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Buy      | 50               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Sell     | 50               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Buy      | 50               | 0.00           |
| R157 On 04/05/2006 | 7.50   | Call | Sell     | 50               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Buy      | 50               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Sell     | 50               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Sell     | 50               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Buy      | 50               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Sell     | 50               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Buy      | 50               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Buy      | 50               | 0.00           |

|                    |             |      |     |      |    |           |
|--------------------|-------------|------|-----|------|----|-----------|
| R157 On 02/02/2012 | Bond Future | 6.55 | Put | Sell | 50 | 0.00      |
| R157 On 02/02/2012 | Bond Future | 7.05 | Put | Buy  | 50 | 0.00      |
| R157 On 02/02/2012 | Bond Future | 7.05 | Put | Sell | 50 | 0.00      |
| R157 On 02/02/2012 | Bond Future | 6.55 | Put | Sell | 50 | 0.00      |
| R157 On 02/02/2012 | Bond Future | 6.55 | Put | Buy  | 50 | 0.00      |
| R157 On 01/11/2007 | Bond Future | 8.75 | Put | Buy  | 50 | 0.00      |
| R157 On 01/11/2007 | Bond Future | 8.75 | Put | Sell | 50 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put | Sell | 50 | 0.00      |
| R157 On 02/08/2007 | Bond Future | 7.75 | Put | Buy  | 50 | 0.00      |
| R157 On 05/08/2010 | Bond Future |      |     | Buy  | 51 | 65,180.64 |
| R157 On 05/08/2010 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 05/08/2010 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 05/08/2010 | Bond Future |      |     | Buy  | 51 | 65,180.64 |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 51 | 64,778.01 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 05/08/2010 | Bond Future |      |     | Buy  | 51 | 65,180.64 |
| R157 On 05/08/2010 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 51 | 64,778.01 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 51 | 63,825.60 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 51 | 63,840.14 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 51 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 52 | 0.00      |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 52 | 63,613.27 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 53 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 53 | 71,882.22 |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Sell | 54 | 0.00      |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Buy  | 54 | 0.00      |
| R157 On 04/02/2010 | Bond Future |      |     | Sell | 55 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 55 | 68,785.17 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 55 | 0.00      |
| R157 On 04/02/2010 | Bond Future |      |     | Buy  | 55 | 69,932.71 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 56 | 0.00      |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 06/11/2008 |        |      | Buy      | 56               | 69,800.35      |
| R157 On 02/08/2007 | 7.25   | Call | Sell     | 56               | 0.00           |
| R157 On 02/08/2007 | 7.25   | Call | Buy      | 56               | 0.00           |
| R157 On 02/08/2007 | 7.25   | Call | Buy      | 56               | 0.00           |
| R157 On 02/08/2007 | 7.25   | Call | Sell     | 56               | 0.00           |
| R157 On 03/11/2011 |        |      | Sell     | 57               | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 57               | 70,623.58      |
| R157 On 03/11/2011 |        |      | Buy      | 57               | 70,485.93      |
| R157 On 03/11/2011 |        |      | Sell     | 57               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 57               | 70,994.17      |
| R157 On 05/11/2009 |        |      | Sell     | 57               | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 58               | 73,352.77      |
| R157 On 06/05/2010 |        |      | Sell     | 58               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 58               | 72,186.64      |
| R157 On 06/11/2008 |        |      | Sell     | 58               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 58               | 72,096.89      |
| R157 On 06/11/2008 |        |      | Sell     | 58               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 58               | 72,729.00      |
| R157 On 07/08/2008 |        |      | Sell     | 58               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 58               | 72,148.79      |
| R157 On 07/08/2008 |        |      | Sell     | 58               | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 58               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 58               | 70,516.09      |
| R157 On 07/08/2008 |        |      | Buy      | 59               | 74,351.78      |
| R157 On 07/08/2008 |        |      | Sell     | 59               | 0.00           |
| R157 On 03/08/2006 |        |      | Sell     | 59               | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 59               | 79,704.72      |
| R157 On 03/08/2006 |        |      | Sell     | 59               | 0.00           |
| R157 On 03/08/2006 |        |      | Buy      | 59               | 85,461.16      |
| R157 On 04/05/2006 |        |      | Buy      | 59               | 84,083.18      |
| R157 On 04/05/2006 |        |      | Sell     | 59               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R157 On 04/05/2006 | Bond Future |      |      | Buy  | 59 | 84,147.51 |
| R157 On 04/05/2006 | Bond Future |      |      | Sell | 59 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 60 | 76,239.16 |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 60 | 76,484.68 |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 60 | 75,034.90 |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 60 | 77,908.91 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 60 | 76,343.89 |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 60 | 81,733.69 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 60 | 0.00      |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 60 | 81,161.75 |
| R157 On 01/02/2007 | Bond Future | 8.40 | Call | Sell | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 8.40 | Call | Buy  | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 8.55 | Put  | Buy  | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 8.55 | Put  | Sell | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 9.55 | Put  | Buy  | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 8.55 | Put  | Sell | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 9.55 | Put  | Sell | 60 | 0.00      |
| R157 On 01/02/2007 | Bond Future | 8.55 | Put  | Buy  | 60 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 61 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 61 | 76,426.98 |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 61 | 76,428.57 |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 61 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 61 | 0.00      |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 61 | 76,428.57 |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 62 | 78,411.59 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 62 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 62 | 0.00      |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 62 | 83,676.48 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 06/11/2008 |        |      | Buy      | 67               | 83,909.06      |
| R157 On 06/11/2008 |        |      | Sell     | 67               | 0.00           |
| R157 On 06/11/2008 |        |      | Sell     | 69               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 69               | 87,378.85      |
| R157 On 04/02/2010 |        |      | Sell     | 70               | 0.00           |
| R157 On 04/02/2010 |        |      | Buy      | 70               | 89,728.81      |
| R157 On 04/02/2010 |        |      | Buy      | 70               | 88,679.30      |
| R157 On 04/02/2010 |        |      | Sell     | 70               | 0.00           |
| R157 On 07/05/2009 |        |      | Sell     | 71               | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 71               | 92,608.76      |
| R157 On 06/11/2008 |        |      | Sell     | 72               | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 72               | 89,186.94      |
| R157 On 01/11/2007 |        |      | Sell     | 72               | 0.00           |
| R157 On 01/11/2007 |        |      | Buy      | 72               | 91,866.81      |
| R157 On 01/11/2007 |        |      | Buy      | 72               | 91,866.81      |
| R157 On 01/11/2007 |        |      | Sell     | 72               | 0.00           |
| R157 On 02/02/2012 |        |      | Buy      | 73               | 92,032.55      |
| R157 On 02/02/2012 |        |      | Sell     | 73               | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 73               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 73               | 92,663.46      |
| R157 On 02/02/2006 |        |      | Sell     | 74               | 0.00           |
| R157 On 02/02/2006 |        |      | Buy      | 74               | 108,518.91     |
| R157 On 02/02/2006 |        |      | Buy      | 74               | 108,189.71     |
| R157 On 02/02/2006 |        |      | Sell     | 74               | 0.00           |
| R157 On 02/02/2006 |        |      | Sell     | 74               | 0.00           |
| R157 On 02/02/2006 |        |      | Buy      | 74               | 108,189.71     |
| R157 On 02/02/2006 |        |      | Sell     | 74               | 0.00           |
| R157 On 02/02/2006 |        |      | Buy      | 74               | 104,478.86     |
| R157 On 01/02/2007 | 8.40   | Call | Sell     | 76               | 0.00           |
| R157 On 01/02/2007 | 8.40   | Call | Buy      | 76               | 0.00           |
| R157 On 01/02/2007 | 9.55   | Put  | Buy      | 76               | 0.00           |

|                    |             |      |      |      |    |            |
|--------------------|-------------|------|------|------|----|------------|
| R157 On 01/02/2007 | Bond Future | 9.55 | Put  | Sell | 76 | 0.00       |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 77 | 97,737.73  |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 77 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 78 | 97,149.91  |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 78 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 79 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 79 | 100,112.59 |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 79 | 97,206.62  |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 79 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 79 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 79 | 101,024.28 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 80 | 102,176.79 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 80 | 102,195.50 |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 80 | 102,266.61 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 80 | 102,266.61 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 80 | 101,176.24 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 80 | 97,570.86  |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 80 | 99,632.78  |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 80 | 99,228.85  |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 80 | 105,360.11 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 80 | 0.00       |
| R157 On 02/02/2012 | Bond Future | 6.00 | Call | Buy  | 80 | 0.00       |
| R157 On 02/02/2012 | Bond Future | 6.00 | Call | Sell | 80 | 0.00       |
| R157 On 02/02/2012 | Bond Future | 6.00 | Call | Sell | 80 | 0.00       |
| R157 On 02/02/2012 | Bond Future | 6.00 | Call | Buy  | 80 | 0.00       |
| R157 On 02/02/2012 | Bond Future | 6.00 | Call | Buy  | 80 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/02/2012 | 6.00   | Call | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Buy      | 80               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Buy      | 80               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Buy      | 80               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Buy      | 80               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Buy      | 80               | 0.00           |
| R157 On 02/02/2012 | 7.05   | Put  | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Sell     | 80               | 0.00           |
| R157 On 02/02/2012 | 6.55   | Put  | Buy      | 80               | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 81               | 104,462.49     |
| R157 On 07/05/2009 |        |      | Sell     | 81               | 0.00           |
| R157 On 05/02/2009 |        |      | Buy      | 81               | 113,057.75     |
| R157 On 05/02/2009 |        |      | Buy      | 81               | 113,057.75     |
| R157 On 05/02/2009 |        |      | Sell     | 81               | 0.00           |
| R157 On 05/02/2009 |        |      | Sell     | 81               | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 83               | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 83               | 101,097.52     |
| R157 On 02/05/2008 |        |      | Buy      | 83               | 105,823.85     |
| R157 On 02/05/2008 |        |      | Sell     | 83               | 0.00           |
| R157 On 04/08/2005 |        |      | Sell     | 83               | 0.00           |
| R157 On 04/08/2005 | 7.75   | Call | Buy      | 83               | 0.00           |
| R157 On 07/05/2009 |        |      | Sell     | 84               | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 84               | 110,728.69     |
| R157 On 05/11/2009 |        |      | Sell     | 85               | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 85               | 107,841.80     |
| R157 On 02/11/2006 |        |      | Buy      | 85               | 117,554.24     |
| R157 On 02/11/2006 | 7.75   | Put  | Buy      | 85               | 0.00           |

|                    |             |      |     |      |     |            |
|--------------------|-------------|------|-----|------|-----|------------|
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 87  | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 87  | 108,359.52 |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 88  | 109,636.85 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 88  | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |     | Sell | 90  | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |     | Buy  | 90  | 112,992.56 |
| R157 On 04/08/2011 | Bond Future |      |     | Buy  | 90  | 112,996.06 |
| R157 On 04/08/2011 | Bond Future |      |     | Sell | 90  | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |     | Buy  | 90  | 119,605.24 |
| R157 On 07/02/2008 | Bond Future |      |     | Sell | 90  | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 93  | 117,303.19 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 93  | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 94  | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 94  | 129,377.42 |
| R157 On 05/02/2009 | Bond Future |      |     | Buy  | 95  | 129,162.84 |
| R157 On 05/02/2009 | Bond Future |      |     | Sell | 95  | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 96  | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 96  | 117,439.88 |
| R157 On 05/05/2011 | Bond Future |      |     | Buy  | 97  | 118,244.58 |
| R157 On 05/05/2011 | Bond Future |      |     | Sell | 97  | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 98  | 125,069.86 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 98  | 0.00       |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 99  | 0.00       |
| R157 On 01/11/2007 | Bond Future |      |     | Buy  | 99  | 126,316.86 |
| R157 On 01/11/2007 | Bond Future |      |     | Buy  | 99  | 126,316.86 |
| R157 On 01/11/2007 | Bond Future |      |     | Sell | 99  | 0.00       |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Buy  | 99  | 0.00       |
| R157 On 02/11/2006 | Bond Future | 8.50 | Put | Sell | 99  | 0.00       |
| R157 On 03/11/2011 | Bond Future |      |     | Sell | 100 | 0.00       |
| R157 On 03/11/2011 | Bond Future |      |     | Buy  | 100 | 123,678.37 |
| R157 On 03/11/2011 | Bond Future |      |     | Buy  | 100 | 121,690.18 |
| R157 On 03/11/2011 | Bond Future |      |     | Sell | 100 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |     | Buy  | 100 | 125,601.74 |
| R157 On 04/08/2011 | Bond Future |      |     | Sell | 100 | 0.00       |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 04/08/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 04/08/2011 |        |     | Buy      | 100              | 125,625.08     |
| R157 On 04/08/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 04/08/2011 |        |     | Buy      | 100              | 125,411.32     |
| R157 On 04/08/2011 |        |     | Buy      | 100              | 125,415.20     |
| R157 On 04/08/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/05/2011 |        |     | Buy      | 100              | 122,287.72     |
| R157 On 05/05/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/05/2011 |        |     | Buy      | 100              | 122,247.00     |
| R157 On 05/05/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/05/2011 |        |     | Buy      | 100              | 122,491.56     |
| R157 On 05/05/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/05/2011 |        |     | Buy      | 100              | 122,450.76     |
| R157 On 05/05/2011 |        |     | Sell     | 100              | 0.00           |
| R157 On 04/11/2010 |        |     | Sell     | 100              | 0.00           |
| R157 On 04/11/2010 |        |     | Buy      | 100              | 126,546.91     |
| R157 On 05/08/2010 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/08/2010 |        |     | Buy      | 100              | 128,255.45     |
| R157 On 05/02/2009 |        |     | Buy      | 100              | 137,129.62     |
| R157 On 05/02/2009 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/02/2009 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 100              | 135,614.71     |
| R157 On 05/02/2009 |        |     | Buy      | 100              | 137,154.24     |
| R157 On 05/02/2009 |        |     | Sell     | 100              | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 100              | 139,577.47     |
| R157 On 05/02/2009 |        |     | Sell     | 100              | 0.00           |
| R157 On 06/11/2008 |        |     | Sell     | 100              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 100              | 126,044.90     |
| R157 On 06/11/2008 |        |     | Sell     | 100              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 100              | 125,619.95     |
| R157 On 06/11/2008 |        |     | Sell     | 100              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 100 | 124,879.44 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 100 | 123,847.95 |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 100 | 122,008.66 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 100 | 122,736.87 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 100 | 121,743.88 |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 100 | 121,743.88 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 124,583.17 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 124,583.17 |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 124,583.17 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 124,408.47 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 124,879.12 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 126,373.16 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 126,890.93 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 127,455.08 |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 100 | 127,853.86 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 100 | 131,292.54 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 100 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 100 | 130,918.34 |
| R157 On 05/02/2009 | Bond Future | 8.75 | Call | Buy  | 100 | 0.00       |

| Contract           | Strike      | C/P   | Buy/Sell | No. of Contracts | Value (R000's) |      |
|--------------------|-------------|-------|----------|------------------|----------------|------|
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Buy              | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Buy              | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Buy              | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 8.75  | Call     | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 9.50  | Call     | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 9.50  | Call     | Buy              | 100            | 0.00 |
| R157 On 01/02/2007 | Bond Future | 7.90  | Call     | Buy              | 100            | 0.00 |
| R157 On 01/02/2007 | Bond Future | 7.90  | Call     | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 10.00 | Put      | Sell             | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 10.00 | Put      | Buy              | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 10.00 | Put      | Buy              | 100            | 0.00 |
| R157 On 05/02/2009 | Bond Future | 10.00 | Put      | Sell             | 100            | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.75  | Put      | Buy              | 100            | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.75  | Put      | Sell             | 100            | 0.00 |
| R157 On 03/08/2006 | Bond Future | 7.75  | Put      | Sell             | 100            | 0.00 |
| R157 On 03/08/2006 | Bond Future | 7.75  | Put      | Buy              | 100            | 0.00 |
| R157 On 02/11/2006 | Bond Future | 8.50  | Put      | Buy              | 100            | 0.00 |
| R157 On 02/11/2006 | Bond Future | 8.50  | Put      | Sell             | 100            | 0.00 |
| R157 On 03/08/2006 | Bond Future | 7.75  | Put      | Buy              | 100            | 0.00 |
| R157 On 03/08/2006 | Bond Future | 7.75  | Put      | Sell             | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.25  | Put      | Buy              | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.25  | Put      | Sell             | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.25  | Put      | Buy              | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.00  | Put      | Buy              | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.25  | Put      | Sell             | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.00  | Put      | Sell             | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.25  | Put      | Sell             | 100            | 0.00 |
| R157 On 04/08/2005 | Bond Future | 9.25  | Put      | Buy              | 100            | 0.00 |

|                    |             |      |     |      |     |            |
|--------------------|-------------|------|-----|------|-----|------------|
| R157 On 04/08/2005 | Bond Future | 9.00 | Put | Sell | 100 | 0.00       |
| R157 On 04/08/2005 | Bond Future | 9.00 | Put | Buy  | 100 | 0.00       |
| R157 On 04/08/2005 | Bond Future | 8.75 | Put | Sell | 100 | 0.00       |
| R157 On 04/08/2005 | Bond Future | 8.75 | Put | Buy  | 100 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 102 | 127,671.23 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 102 | 0.00       |
| R157 On 04/05/2006 | Bond Future |      |     | Sell | 102 | 0.00       |
| R157 On 04/05/2006 | Bond Future |      |     | Buy  | 102 | 145,535.27 |
| R157 On 03/08/2006 | Bond Future |      |     | Buy  | 102 | 148,172.20 |
| R157 On 03/08/2006 | Bond Future |      |     | Sell | 102 | 0.00       |
| R157 On 03/08/2006 | Bond Future |      |     | Buy  | 102 | 147,971.61 |
| R157 On 03/08/2006 | Bond Future |      |     | Sell | 102 | 0.00       |
| R157 On 03/08/2006 | Bond Future |      |     | Sell | 102 | 0.00       |
| R157 On 03/08/2006 | Bond Future |      |     | Buy  | 102 | 148,172.20 |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 103 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 103 | 131,063.79 |
| R157 On 07/05/2009 | Bond Future |      |     | Buy  | 103 | 135,771.44 |
| R157 On 07/05/2009 | Bond Future |      |     | Sell | 103 | 0.00       |
| R157 On 07/05/2009 | Bond Future |      |     | Buy  | 103 | 137,936.41 |
| R157 On 07/05/2009 | Bond Future |      |     | Sell | 103 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |     | Sell | 106 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |     | Buy  | 106 | 135,916.36 |
| R157 On 02/05/2008 | Bond Future |      |     | Buy  | 106 | 135,551.57 |
| R157 On 02/05/2008 | Bond Future |      |     | Sell | 106 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 107 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 107 | 134,060.44 |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 107 | 134,063.22 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 107 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 107 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 107 | 134,063.22 |
| R157 On 07/02/2008 | Bond Future |      |     | Sell | 107 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |     | Buy  | 107 | 140,919.15 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 108 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 108 | 134,633.59 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 01/02/2007 |        |      | Sell     | 108              | 0.00           |
| R157 On 01/02/2007 | 7.90   | Call | Buy      | 108              | 0.00           |
| R157 On 06/08/2009 |        |      | Buy      | 109              | 140,655.82     |
| R157 On 05/11/2009 |        |      | Sell     | 109              | 0.00           |
| R157 On 06/08/2009 |        |      | Sell     | 109              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 109              | 135,715.74     |
| R157 On 04/11/2010 |        |      | Sell     | 110              | 0.00           |
| R157 On 04/11/2010 |        |      | Buy      | 110              | 139,181.28     |
| R157 On 05/08/2010 |        |      | Buy      | 110              | 141,391.73     |
| R157 On 05/08/2010 |        |      | Sell     | 110              | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 110              | 142,765.74     |
| R157 On 07/05/2009 |        |      | Sell     | 110              | 0.00           |
| R157 On 02/02/2012 |        |      | Sell     | 113              | 0.00           |
| R157 On 02/02/2012 |        |      | Buy      | 113              | 142,461.34     |
| R157 On 05/11/2009 |        |      | Sell     | 113              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 113              | 141,577.85     |
| R157 On 05/11/2009 |        |      | Buy      | 113              | 141,580.78     |
| R157 On 05/11/2009 |        |      | Sell     | 113              | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 113              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 113              | 141,577.85     |
| R157 On 05/11/2009 |        |      | Sell     | 113              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 113              | 141,580.78     |
| R157 On 01/02/2007 |        |      | Sell     | 114              | 0.00           |
| R157 On 04/08/2005 |        |      | Sell     | 114              | 0.00           |
| R157 On 01/02/2007 | 7.90   | Call | Buy      | 114              | 0.00           |
| R157 On 04/08/2005 | 7.75   | Call | Buy      | 114              | 0.00           |
| R157 On 04/05/2006 | 8.75   | Put  | Buy      | 115              | 0.00           |
| R157 On 04/05/2006 | 8.75   | Put  | Sell     | 115              | 0.00           |
| R157 On 04/05/2006 | 8.75   | Put  | Sell     | 115              | 0.00           |
| R157 On 04/05/2006 | 8.75   | Put  | Buy      | 115              | 0.00           |
| R157 On 04/05/2006 | 8.75   | Put  | Buy      | 115              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 04/05/2006 | Bond Future | 8.75 | Put  | Sell | 115 | 0.00       |
| R157 On 03/02/2011 | Bond Future |      |      | Sell | 116 | 0.00       |
| R157 On 03/02/2011 | Bond Future |      |      | Buy  | 116 | 148,221.25 |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 117 | 145,020.37 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 117 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 117 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 117 | 142,087.96 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 117 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 117 | 141,475.80 |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 120 | 155,889.83 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 120 | 160,889.54 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 120 | 159,430.09 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 120 | 158,191.43 |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 120 | 149,351.68 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 120 | 149,165.98 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 120 | 151,223.95 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 120 | 150,473.78 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 120 | 149,273.35 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 120 | 145,895.36 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 120 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 120 | 158,562.16 |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Buy  | 127 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Sell | 127 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 130 | 162,657.85 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/05/2008 |        |      | Sell     | 130              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 130              | 166,039.68     |
| R157 On 02/05/2008 |        |      | Sell     | 130              | 0.00           |
| R157 On 07/02/2008 |        |      | Sell     | 130              | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 130              | 171,634.06     |
| R157 On 01/11/2007 |        |      | Sell     | 130              | 0.00           |
| R157 On 01/11/2007 |        |      | Buy      | 130              | 172,634.62     |
| R157 On 05/02/2009 |        |      | Buy      | 132              | 171,880.05     |
| R157 On 05/02/2009 |        |      | Sell     | 132              | 0.00           |
| R157 On 06/11/2008 |        |      | Sell     | 132              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 132              | 167,159.55     |
| R157 On 06/11/2008 |        |      | Buy      | 132              | 164,286.84     |
| R157 On 06/11/2008 |        |      | Sell     | 132              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 132              | 164,082.57     |
| R157 On 06/11/2008 |        |      | Sell     | 132              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 132              | 166,346.35     |
| R157 On 07/08/2008 |        |      | Sell     | 132              | 0.00           |
| R157 On 01/11/2007 |        |      | Sell     | 132              | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Buy      | 132              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 133              | 167,756.17     |
| R157 On 06/11/2008 |        |      | Sell     | 133              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 133              | 166,775.11     |
| R157 On 07/08/2008 |        |      | Sell     | 133              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 133              | 165,444.63     |
| R157 On 07/08/2008 |        |      | Sell     | 133              | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 133              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 133              | 161,700.70     |
| R157 On 05/11/2009 |        |      | Buy      | 134              | 166,898.57     |
| R157 On 05/11/2009 |        |      | Sell     | 134              | 0.00           |
| R157 On 06/08/2009 |        |      | Sell     | 134              | 0.00           |
| R157 On 06/08/2009 |        |      | Buy      | 134              | 170,979.60     |

|                    |             |      |     |      |     |            |
|--------------------|-------------|------|-----|------|-----|------------|
| R157 On 07/02/2008 | Bond Future |      |     | Buy  | 134 | 179,524.53 |
| R157 On 07/02/2008 | Bond Future |      |     | Sell | 134 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 135 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 135 | 172,109.41 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 136 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 136 | 169,515.13 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 136 | 173,033.83 |
| R157 On 07/08/2008 | Bond Future | 9.25 | Put | Buy  | 136 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |     | Buy  | 137 | 186,641.39 |
| R157 On 07/02/2008 | Bond Future |      |     | Sell | 137 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 138 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 138 | 174,757.71 |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 138 | 177,128.48 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 138 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 138 | 174,757.71 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 138 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 138 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 138 | 177,128.48 |
| R157 On 06/11/2008 | Bond Future |      |     | Buy  | 138 | 177,128.48 |
| R157 On 06/11/2008 | Bond Future |      |     | Sell | 138 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |     | Buy  | 140 | 174,254.36 |
| R157 On 06/05/2010 | Bond Future |      |     | Buy  | 140 | 181,215.01 |
| R157 On 06/05/2010 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |     | Buy  | 140 | 181,215.01 |
| R157 On 06/05/2010 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |     | Buy  | 140 | 173,435.93 |
| R157 On 04/02/2010 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 04/02/2010 | Bond Future |      |     | Buy  | 140 | 177,614.82 |
| R157 On 04/02/2010 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 04/02/2010 | Bond Future |      |     | Buy  | 140 | 178,721.61 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 140 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 140 | 175,519.19 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 05/11/2009 |        |     | Buy      | 140              | 177,844.27     |
| R157 On 05/11/2009 |        |     | Sell     | 140              | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 140              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 140              | 177,688.50     |
| R157 On 05/02/2009 |        |     | Sell     | 140              | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 140              | 188,509.10     |
| R157 On 07/08/2008 |        |     | Buy      | 140              | 178,123.06     |
| R157 On 06/11/2008 |        |     | Sell     | 140              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 140              | 173,012.69     |
| R157 On 07/08/2008 |        |     | Buy      | 140              | 177,560.95     |
| R157 On 07/08/2008 |        |     | Sell     | 140              | 0.00           |
| R157 On 07/08/2008 |        |     | Sell     | 140              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 140              | 174,152.24     |
| R157 On 07/02/2008 |        |     | Buy      | 140              | 186,487.59     |
| R157 On 07/02/2008 |        |     | Sell     | 140              | 0.00           |
| R157 On 07/02/2008 |        |     | Buy      | 140              | 187,389.22     |
| R157 On 07/02/2008 |        |     | Sell     | 140              | 0.00           |
| R157 On 07/08/2008 | 9.25   | Put | Buy      | 140              | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 148              | 195,847.22     |
| R157 On 05/02/2009 |        |     | Sell     | 148              | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 149              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 149              | 185,581.24     |
| R157 On 04/08/2011 |        |     | Sell     | 150              | 0.00           |
| R157 On 04/08/2011 |        |     | Buy      | 150              | 189,957.38     |
| R157 On 04/08/2011 |        |     | Buy      | 150              | 189,975.08     |
| R157 On 04/08/2011 |        |     | Sell     | 150              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 150              | 185,730.74     |
| R157 On 05/11/2009 |        |     | Sell     | 150              | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 150              | 204,966.86     |
| R157 On 05/02/2009 |        |     | Sell     | 150              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 150              | 182,615.82     |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 150 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 150 | 186,585.62 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 150 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 150 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 150 | 187,073.90 |
| R157 On 02/11/2006 | Bond Future |      |      | Sell | 150 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 8.40 | Call | Sell | 150 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 8.40 | Call | Buy  | 150 | 0.00       |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put  | Sell | 150 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 9.55 | Put  | Buy  | 150 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 9.55 | Put  | Sell | 150 | 0.00       |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put  | Sell | 150 | 0.00       |
| R157 On 02/11/2006 | Bond Future | 7.75 | Put  | Buy  | 150 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 152 | 212,157.75 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 152 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 153 | 188,742.61 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 153 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 154 | 192,865.60 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 154 | 0.00       |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 157 | 197,610.48 |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 157 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 159 | 200,550.61 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 159 | 0.00       |
| R157 On 01/11/2007 | Bond Future |      |      | Buy  | 160 | 212,013.57 |
| R157 On 01/11/2007 | Bond Future |      |      | Sell | 160 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 162 | 226,115.50 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 162 | 0.00       |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 166 | 215,762.62 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 166 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 166 | 206,588.66 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 166 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 166 | 210,170.74 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 166 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 166 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/05/2008 |        |      | Buy      | 166              | 204,050.35     |
| R157 On 02/05/2008 |        |      | Buy      | 166              | 207,208.99     |
| R157 On 02/05/2008 |        |      | Sell     | 166              | 0.00           |
| R157 On 01/11/2007 |        |      | Sell     | 166              | 0.00           |
| R157 On 01/11/2007 | 8.25   | Call | Buy      | 166              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 169              | 210,762.32     |
| R157 On 05/11/2009 |        |      | Sell     | 169              | 0.00           |
| R157 On 05/08/2010 |        |      | Sell     | 170              | 0.00           |
| R157 On 05/08/2010 |        |      | Buy      | 170              | 217,754.77     |
| R157 On 07/02/2008 |        |      | Sell     | 170              | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 170              | 231,099.29     |
| R157 On 01/11/2007 |        |      | Sell     | 178              | 0.00           |
| R157 On 01/11/2007 | 8.25   | Call | Buy      | 178              | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 180              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 180              | 228,282.19     |
| R157 On 07/08/2008 |        |      | Buy      | 180              | 229,067.86     |
| R157 On 07/08/2008 |        |      | Sell     | 180              | 0.00           |
| R157 On 02/05/2008 |        |      | Sell     | 180              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 180              | 224,564.78     |
| R157 On 02/05/2008 |        |      | Buy      | 180              | 224,564.78     |
| R157 On 02/05/2008 |        |      | Sell     | 180              | 0.00           |
| R157 On 02/05/2008 |        |      | Sell     | 180              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 180              | 224,564.78     |
| R157 On 07/05/2009 |        |      | Buy      | 183              | 237,573.60     |
| R157 On 07/05/2009 |        |      | Sell     | 183              | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 187              | 236,499.46     |
| R157 On 06/05/2010 |        |      | Sell     | 187              | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 189              | 239,028.87     |
| R157 On 06/05/2010 |        |      | Sell     | 189              | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 191              | 246,959.58     |
| R157 On 07/05/2009 |        |      | Sell     | 191              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R157 On 06/11/2008 | Bond Future | Sell | 191 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Buy  | 191 | 238,069.05 |
| R157 On 06/05/2010 | Bond Future | Sell | 192 | 0.00       |
| R157 On 06/05/2010 | Bond Future | Buy  | 192 | 242,557.13 |
| R157 On 06/05/2010 | Bond Future | Buy  | 192 | 242,557.13 |
| R157 On 06/05/2010 | Bond Future | Sell | 192 | 0.00       |
| R157 On 07/05/2009 | Bond Future | Buy  | 196 | 252,952.82 |
| R157 On 07/05/2009 | Bond Future | Sell | 196 | 0.00       |
| R157 On 07/05/2009 | Bond Future | Buy  | 196 | 259,593.34 |
| R157 On 07/05/2009 | Bond Future | Sell | 196 | 0.00       |
| R157 On 05/02/2009 | Bond Future | Buy  | 196 | 267,379.65 |
| R157 On 05/02/2009 | Bond Future | Sell | 196 | 0.00       |
| R157 On 05/05/2011 | Bond Future | Sell | 200 | 0.00       |
| R157 On 05/05/2011 | Bond Future | Buy  | 200 | 244,274.32 |
| R157 On 05/05/2011 | Bond Future | Sell | 200 | 0.00       |
| R157 On 05/05/2011 | Bond Future | Buy  | 200 | 244,681.34 |
| R157 On 06/11/2008 | Bond Future | Buy  | 200 | 251,635.26 |
| R157 On 06/11/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Buy  | 200 | 249,126.10 |
| R157 On 06/11/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 248,822.84 |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 247,931.82 |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 243,487.76 |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 253,507.60 |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 252,766.50 |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 252,997.78 |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Sell | 200 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 200 | 252,997.78 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 02/05/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 200              | 248,937.34     |
| R157 On 02/05/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 200              | 249,625.20     |
| R157 On 02/05/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 200              | 253,781.86     |
| R157 On 02/05/2008 |        |      | Buy      | 200              | 254,400.98     |
| R157 On 02/05/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 02/05/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 200              | 254,289.38     |
| R157 On 02/05/2008 |        |      | Buy      | 200              | 256,960.64     |
| R157 On 02/05/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 200              | 268,549.24     |
| R157 On 07/02/2008 |        |      | Sell     | 200              | 0.00           |
| R157 On 04/08/2005 |        |      | Buy      | 200              | 290,348.74     |
| R157 On 06/11/2008 | 8.75   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 8.75   | Call | Buy      | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Buy      | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Buy      | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Buy      | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Buy      | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 8.75   | Call | Buy      | 200              | 0.00           |
| R157 On 06/11/2008 | 8.75   | Call | Sell     | 200              | 0.00           |
| R157 On 06/11/2008 | 9.50   | Call | Buy      | 200              | 0.00           |
| R157 On 07/08/2008 | 8.50   | Call | Buy      | 200              | 0.00           |
| R157 On 07/08/2008 | 8.50   | Call | Sell     | 200              | 0.00           |

|                    |             |        |      |      |     |      |
|--------------------|-------------|--------|------|------|-----|------|
| R157 On 04/08/2005 | Bond Future | 7.75   | Call | Sell | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 7.75   | Call | Buy  | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 7.75   | Call | Sell | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 7.75   | Call | Sell | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 7.75   | Call | Buy  | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Sell | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Buy  | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Buy  | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Sell | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Sell | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Buy  | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Sell | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Buy  | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Buy  | 200 | 0.00 |
| R157 On 06/11/2008 | Bond Future | 10.25  | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.00   | Put  | Buy  | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.00   | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.50   | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.50   | Put  | Buy  | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.50   | Put  | Buy  | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.50   | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 750.00 | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 750.00 | Put  | Buy  | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.50   | Put  | Buy  | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.50   | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 750.00 | Put  | Buy  | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.00   | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 750.00 | Put  | Sell | 200 | 0.00 |
| R157 On 07/08/2008 | Bond Future | 9.00   | Put  | Buy  | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 8.25   | Put  | Sell | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 8.25   | Put  | Buy  | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 8.75   | Put  | Sell | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 8.75   | Put  | Buy  | 200 | 0.00 |
| R157 On 04/08/2005 | Bond Future | 8.25   | Put  | Buy  | 200 | 0.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 04/08/2005 | 8.25   | Put | Sell     | 200              | 0.00           |
| R157 On 04/08/2005 | 9.00   | Put | Sell     | 200              | 0.00           |
| R157 On 04/08/2005 | 9.00   | Put | Buy      | 200              | 0.00           |
| R157 On 07/05/2009 |        |     | Buy      | 204              | 263,616.27     |
| R157 On 07/05/2009 |        |     | Sell     | 204              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 207              | 263,367.67     |
| R157 On 07/02/2008 |        |     | Buy      | 207              | 272,685.36     |
| R157 On 07/02/2008 |        |     | Sell     | 207              | 0.00           |
| R157 On 07/08/2008 | 9.25   | Put | Buy      | 207              | 0.00           |
| R157 On 06/05/2010 |        |     | Buy      | 209              | 264,322.93     |
| R157 On 06/05/2010 |        |     | Sell     | 209              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 209              | 265,119.74     |
| R157 On 05/11/2009 |        |     | Sell     | 209              | 0.00           |
| R157 On 04/11/2010 |        |     | Buy      | 210              | 266,993.03     |
| R157 On 04/11/2010 |        |     | Sell     | 210              | 0.00           |
| R157 On 02/05/2008 |        |     | Buy      | 210              | 260,198.99     |
| R157 On 02/05/2008 |        |     | Sell     | 210              | 0.00           |
| R157 On 02/05/2008 |        |     | Sell     | 210              | 0.00           |
| R157 On 02/05/2008 |        |     | Buy      | 210              | 261,295.69     |
| R157 On 02/05/2008 |        |     | Buy      | 210              | 261,156.69     |
| R157 On 02/05/2008 |        |     | Sell     | 210              | 0.00           |
| R157 On 02/05/2008 |        |     | Sell     | 210              | 0.00           |
| R157 On 02/05/2008 |        |     | Buy      | 210              | 261,080.90     |
| R157 On 02/05/2008 |        |     | Sell     | 211              | 0.00           |
| R157 On 02/05/2008 |        |     | Buy      | 211              | 270,550.49     |
| R157 On 02/05/2008 |        |     | Buy      | 211              | 269,824.35     |
| R157 On 02/05/2008 |        |     | Sell     | 211              | 0.00           |
| R157 On 07/02/2008 |        |     | Sell     | 213              | 0.00           |
| R157 On 07/02/2008 |        |     | Buy      | 213              | 280,521.30     |
| R157 On 05/11/2009 |        |     | Sell     | 214              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 214              | 268,120.88     |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R157 On 05/11/2009 | Bond Future | Buy  | 214 | 268,126.44 |
| R157 On 05/11/2009 | Bond Future | Sell | 214 | 0.00       |
| R157 On 05/11/2009 | Bond Future | Sell | 214 | 0.00       |
| R157 On 05/11/2009 | Bond Future | Buy  | 214 | 268,126.44 |
| R157 On 06/11/2008 | Bond Future | Buy  | 219 | 274,269.91 |
| R157 On 06/11/2008 | Bond Future | Sell | 219 | 0.00       |
| R157 On 07/05/2009 | Bond Future | Buy  | 222 | 285,417.96 |
| R157 On 07/05/2009 | Bond Future | Sell | 222 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Sell | 222 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Buy  | 222 | 276,708.53 |
| R157 On 05/02/2009 | Bond Future | Buy  | 225 | 292,977.36 |
| R157 On 05/02/2009 | Bond Future | Sell | 225 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Sell | 225 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Buy  | 225 | 284,931.05 |
| R157 On 06/08/2009 | Bond Future | Sell | 227 | 0.00       |
| R157 On 06/08/2009 | Bond Future | Buy  | 227 | 289,392.40 |
| R157 On 06/08/2009 | Bond Future | Buy  | 228 | 298,072.70 |
| R157 On 06/08/2009 | Bond Future | Sell | 228 | 0.00       |
| R157 On 07/05/2009 | Bond Future | Sell | 228 | 0.00       |
| R157 On 07/05/2009 | Bond Future | Buy  | 228 | 292,432.05 |
| R157 On 07/08/2008 | Bond Future | Buy  | 239 | 301,187.70 |
| R157 On 07/08/2008 | Bond Future | Sell | 239 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 239 | 299,693.62 |
| R157 On 07/08/2008 | Bond Future | Sell | 239 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 239 | 297,302.76 |
| R157 On 07/08/2008 | Bond Future | Sell | 239 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Sell | 239 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 239 | 290,574.93 |
| R157 On 06/11/2008 | Bond Future | Buy  | 240 | 298,703.35 |
| R157 On 06/11/2008 | Bond Future | Sell | 240 | 0.00       |
| R157 On 06/11/2008 | Bond Future | Buy  | 240 | 298,331.95 |
| R157 On 06/11/2008 | Bond Future | Sell | 240 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Sell | 240 | 0.00       |
| R157 On 07/08/2008 | Bond Future | Buy  | 240 | 296,938.42 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R157 On 07/08/2008 | Bond Future |     | Buy      | 240              | 297,477.67     |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 240              | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 240              | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 240              | 291,462.48     |
| R157 On 07/08/2008 | Bond Future |     | Sell     | 240              | 0.00           |
| R157 On 07/08/2008 | Bond Future |     | Buy      | 240              | 290,206.78     |
| R157 On 02/05/2008 | Bond Future |     | Sell     | 244              | 0.00           |
| R157 On 02/05/2008 | Bond Future |     | Buy      | 244              | 312,864.07     |
| R157 On 02/05/2008 | Bond Future |     | Buy      | 244              | 312,024.37     |
| R157 On 02/05/2008 | Bond Future |     | Sell     | 244              | 0.00           |
| R157 On 07/02/2008 | Bond Future |     | Sell     | 246              | 0.00           |
| R157 On 07/02/2008 | Bond Future |     | Buy      | 246              | 323,982.34     |
| R157 On 05/02/2009 | Bond Future |     | Sell     | 247              | 0.00           |
| R157 On 05/02/2009 | Bond Future |     | Buy      | 247              | 321,624.04     |
| R157 On 06/11/2008 | Bond Future |     | Sell     | 248              | 0.00           |
| R157 On 06/11/2008 | Bond Future |     | Buy      | 248              | 314,057.33     |
| R157 On 02/02/2012 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 02/02/2012 | Bond Future |     | Buy      | 250              | 317,295.63     |
| R157 On 02/02/2012 | Bond Future |     | Buy      | 250              | 317,376.00     |
| R157 On 02/02/2012 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 04/08/2011 | Bond Future |     | Buy      | 250              | 318,986.88     |
| R157 On 04/08/2011 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 04/08/2011 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 04/08/2011 | Bond Future |     | Buy      | 250              | 318,996.80     |
| R157 On 04/08/2011 | Bond Future |     | Buy      | 250              | 316,664.48     |
| R157 On 04/08/2011 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 04/08/2011 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 04/08/2011 | Bond Future |     | Buy      | 250              | 316,664.48     |
| R157 On 04/08/2011 | Bond Future |     | Buy      | 250              | 316,802.20     |
| R157 On 04/08/2011 | Bond Future |     | Sell     | 250              | 0.00           |
| R157 On 07/05/2009 | Bond Future |     | Buy      | 250              | 323,963.65     |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 250 | 326,930.13 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 250 | 337,585.95 |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 250 | 306,842.18 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 250 | 313,228.50 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 250 | 315,932.90 |
| R157 On 01/11/2007 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 01/11/2007 | Bond Future |      |      | Buy  | 250 | 325,264.70 |
| R157 On 01/11/2007 | Bond Future |      |      | Sell | 250 | 0.00       |
| R157 On 01/11/2007 | Bond Future |      |      | Buy  | 250 | 325,181.38 |
| R157 On 01/02/2007 | Bond Future |      |      | Buy  | 250 | 349,586.43 |
| R157 On 07/02/2008 | Bond Future | 8.25 | Call | Buy  | 250 | 0.00       |
| R157 On 07/02/2008 | Bond Future | 8.25 | Call | Sell | 250 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Sell | 250 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Buy  | 250 | 0.00       |
| R157 On 01/02/2007 | Bond Future | 7.90 | Call | Sell | 250 | 0.00       |
| R157 On 02/02/2006 | Bond Future | 8.25 | Call | Buy  | 250 | 0.00       |
| R157 On 02/02/2006 | Bond Future | 8.25 | Call | Sell | 250 | 0.00       |
| R157 On 07/02/2008 | Bond Future | 8.50 | Put  | Buy  | 250 | 0.00       |
| R157 On 07/02/2008 | Bond Future | 8.50 | Put  | Sell | 250 | 0.00       |
| R157 On 02/02/2006 | Bond Future | 8.25 | Put  | Buy  | 250 | 0.00       |
| R157 On 02/02/2006 | Bond Future | 8.25 | Put  | Sell | 250 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 251 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 251 | 315,479.92 |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 260 | 324,670.37 |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 260 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 260 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 260 | 324,670.37 |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 260 | 325,499.82 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 06/05/2010 |        |      | Sell     | 260              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 260              | 325,617.24     |
| R157 On 06/11/2008 |        |      | Sell     | 260              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 260              | 320,984.48     |
| R157 On 06/11/2008 |        |      | Sell     | 260              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 260              | 328,536.36     |
| R157 On 07/08/2008 |        |      | Sell     | 260              | 0.00           |
| R157 On 06/11/2008 |        |      | Sell     | 260              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 260              | 319,968.61     |
| R157 On 01/11/2007 |        |      | Sell     | 260              | 0.00           |
| R157 On 01/11/2007 |        |      | Buy      | 260              | 345,091.14     |
| R157 On 01/11/2007 |        |      | Sell     | 260              | 0.00           |
| R157 On 01/11/2007 |        |      | Buy      | 260              | 345,269.24     |
| R157 On 07/08/2008 |        |      | Sell     | 265              | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 265              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 265              | 328,464.93     |
| R157 On 07/08/2008 |        |      | Buy      | 265              | 320,436.65     |
| R157 On 07/08/2008 |        |      | Buy      | 265              | 321,823.16     |
| R157 On 07/08/2008 |        |      | Sell     | 265              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Call | Buy      | 270              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Call | Sell     | 270              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Call | Sell     | 270              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Call | Buy      | 270              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put  | Sell     | 270              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put  | Buy      | 270              | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 273              | 371,920.43     |
| R157 On 07/02/2008 |        |      | Sell     | 273              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 279              | 350,775.01     |
| R157 On 05/11/2009 |        |      | Sell     | 279              | 0.00           |
| R157 On 04/02/2010 |        |      | Buy      | 280              | 356,759.07     |
| R157 On 04/02/2010 |        |      | Sell     | 280              | 0.00           |

|                    |             |       |     |      |     |            |
|--------------------|-------------|-------|-----|------|-----|------------|
| R157 On 06/05/2010 | Bond Future |       |     | Sell | 280 | 0.00       |
| R157 On 06/05/2010 | Bond Future |       |     | Buy  | 280 | 343,934.73 |
| R157 On 05/11/2009 | Bond Future |       |     | Buy  | 280 | 349,076.14 |
| R157 On 05/11/2009 | Bond Future |       |     | Sell | 280 | 0.00       |
| R157 On 07/08/2008 | Bond Future |       |     | Sell | 280 | 0.00       |
| R157 On 07/08/2008 | Bond Future |       |     | Buy  | 280 | 346,098.51 |
| R157 On 02/05/2008 | Bond Future |       |     | Buy  | 280 | 358,603.45 |
| R157 On 02/05/2008 | Bond Future |       |     | Sell | 280 | 0.00       |
| R157 On 05/11/2009 | Bond Future |       |     | Sell | 286 | 0.00       |
| R157 On 05/11/2009 | Bond Future |       |     | Buy  | 286 | 361,030.50 |
| R157 On 05/11/2009 | Bond Future |       |     | Buy  | 286 | 356,216.35 |
| R157 On 05/11/2009 | Bond Future |       |     | Sell | 286 | 0.00       |
| R157 On 06/05/2010 | Bond Future |       |     | Buy  | 300 | 373,431.30 |
| R157 On 06/05/2010 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 04/02/2010 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 04/02/2010 | Bond Future |       |     | Buy  | 300 | 382,376.37 |
| R157 On 05/11/2009 | Bond Future |       |     | Buy  | 300 | 374,647.02 |
| R157 On 05/11/2009 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 05/11/2009 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 05/11/2009 | Bond Future |       |     | Buy  | 300 | 376,895.19 |
| R157 On 02/05/2008 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 02/05/2008 | Bond Future |       |     | Buy  | 300 | 370,279.98 |
| R157 On 02/05/2008 | Bond Future |       |     | Buy  | 300 | 377,153.16 |
| R157 On 02/05/2008 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 02/05/2008 | Bond Future |       |     | Buy  | 300 | 375,200.52 |
| R157 On 02/05/2008 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 02/05/2008 | Bond Future |       |     | Buy  | 300 | 381,806.19 |
| R157 On 02/05/2008 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 01/11/2007 | Bond Future |       |     | Sell | 300 | 0.00       |
| R157 On 01/11/2007 | Bond Future |       |     | Buy  | 300 | 398,387.58 |
| R157 On 06/11/2008 | Bond Future | 10.00 | Put | Sell | 300 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 10.25 | Put | Buy  | 300 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 10.00 | Put | Buy  | 300 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 10.25 | Put | Sell | 300 | 0.00       |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 06/11/2008 | 10.00  | Put | Buy      | 300              | 0.00           |
| R157 On 06/11/2008 | 10.00  | Put | Sell     | 300              | 0.00           |
| R157 On 06/11/2008 | 10.25  | Put | Sell     | 300              | 0.00           |
| R157 On 06/11/2008 | 10.25  | Put | Buy      | 300              | 0.00           |
| R157 On 04/08/2005 | 9.00   | Put | Buy      | 300              | 0.00           |
| R157 On 04/08/2005 | 9.00   | Put | Sell     | 300              | 0.00           |
| R157 On 04/08/2005 | 8.75   | Put | Buy      | 300              | 0.00           |
| R157 On 04/08/2005 | 8.75   | Put | Sell     | 300              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 303              | 377,390.05     |
| R157 On 05/11/2009 |        |     | Sell     | 303              | 0.00           |
| R157 On 07/02/2008 |        |     | Buy      | 315              | 429,138.96     |
| R157 On 07/02/2008 |        |     | Sell     | 315              | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 318              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 318              | 396,072.72     |
| R157 On 03/11/2011 |        |     | Sell     | 326              | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 326              | 390,008.96     |
| R157 On 05/02/2009 |        |     | Buy      | 329              | 428,398.01     |
| R157 On 05/02/2009 |        |     | Sell     | 329              | 0.00           |
| R157 On 06/11/2008 |        |     | Sell     | 329              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 329              | 416,632.51     |
| R157 On 02/05/2008 |        |     | Sell     | 330              | 0.00           |
| R157 On 02/05/2008 |        |     | Buy      | 330              | 413,461.62     |
| R157 On 03/11/2011 |        |     | Sell     | 331              | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 331              | 411,126.92     |
| R157 On 06/11/2008 |        |     | Sell     | 332              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 332              | 415,270.05     |
| R157 On 06/11/2008 |        |     | Buy      | 332              | 408,312.76     |
| R157 On 06/11/2008 |        |     | Sell     | 332              | 0.00           |
| R157 On 07/08/2008 |        |     | Sell     | 332              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 332              | 419,707.53     |
| R157 On 05/11/2009 |        |     | Sell     | 337              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 337 | 419,737.44 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 340 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 340 | 414,134.42 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 348 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 348 | 431,581.84 |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 350 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 350 | 442,107.33 |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 350 | 0.00       |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 350 | 454,271.97 |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 350 | 455,696.82 |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 350 | 0.00       |
| R157 On 01/11/2007 | Bond Future |      |      | Buy  | 350 | 461,372.80 |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Sell | 350 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Buy  | 350 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Buy  | 350 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Sell | 350 | 0.00       |
| R157 On 01/11/2007 | Bond Future | 8.25 | Call | Sell | 350 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 9.25 | Put  | Buy  | 350 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 9.25 | Put  | Sell | 350 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 355 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 355 | 444,376.33 |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 355 | 461,266.59 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 355 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 355 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 355 | 453,558.93 |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 355 | 446,240.08 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 355 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 355 | 0.00       |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 355 | 438,384.81 |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 355 | 454,946.31 |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 355 | 0.00       |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 359 | 444,506.40 |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 359 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 370 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 07/02/2008 |        |      | Buy      | 370              | 490,993.77     |
| R157 On 02/02/2012 |        |      | Buy      | 380              | 484,644.89     |
| R157 On 02/02/2012 |        |      | Sell     | 380              | 0.00           |
| R157 On 02/02/2012 |        |      | Sell     | 380              | 0.00           |
| R157 On 02/02/2012 |        |      | Buy      | 380              | 483,512.87     |
| R157 On 07/05/2009 | 7.25   | Call | Buy      | 386              | 0.00           |
| R157 On 07/05/2009 | 7.25   | Call | Sell     | 386              | 0.00           |
| R157 On 06/05/2010 |        |      | Sell     | 390              | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 390              | 490,044.17     |
| R157 On 04/02/2010 |        |      | Sell     | 390              | 0.00           |
| R157 On 04/02/2010 |        |      | Buy      | 390              | 500,191.85     |
| R157 On 06/05/2010 |        |      | Buy      | 390              | 481,998.89     |
| R157 On 06/05/2010 |        |      | Sell     | 390              | 0.00           |
| R157 On 04/02/2010 |        |      | Buy      | 390              | 496,506.78     |
| R157 On 05/11/2009 |        |      | Sell     | 390              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 390              | 488,418.37     |
| R157 On 04/02/2010 |        |      | Sell     | 390              | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 390              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 390              | 494,370.40     |
| R157 On 05/11/2009 |        |      | Sell     | 390              | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 390              | 494,370.40     |
| R157 On 07/05/2009 |        |      | Sell     | 396              | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 396              | 526,812.70     |
| R157 On 05/02/2009 |        |      | Buy      | 396              | 540,506.58     |
| R157 On 05/02/2009 |        |      | Sell     | 396              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 400              | 490,741.36     |
| R157 On 02/05/2008 |        |      | Sell     | 400              | 0.00           |
| R157 On 03/11/2011 | 7.00   | Call | Sell     | 400              | 0.00           |
| R157 On 03/11/2011 | 7.00   | Call | Buy      | 400              | 0.00           |
| R157 On 03/11/2011 | 7.10   | Put  | Sell     | 400              | 0.00           |
| R157 On 03/11/2011 | 7.10   | Put  | Buy      | 400              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 405 | 515,826.75 |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 405 | 0.00       |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 405 | 0.00       |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 405 | 495,350.07 |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 405 | 0.00       |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 405 | 499,510.92 |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 405 | 506,707.08 |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 405 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 410 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 410 | 532,377.58 |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 410 | 523,541.05 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 410 | 0.00       |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 419 | 534,737.48 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 419 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 420 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 420 | 523,629.41 |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 420 | 541,549.01 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 420 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 420 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 420 | 556,884.05 |
| R157 On 07/08/2008 | Bond Future |      |      | Buy  | 430 | 547,217.66 |
| R157 On 07/08/2008 | Bond Future |      |      | Sell | 430 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 440 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 440 | 552,818.86 |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 440 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 440 | 552,870.21 |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 440 | 554,758.29 |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 440 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 440 | 554,758.29 |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 440 | 0.00       |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 440 | 565,943.88 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 440 | 0.00       |
| R157 On 04/08/2011 | Bond Future | 7.60 | Call | Sell | 440 | 0.00       |
| R157 On 04/08/2011 | Bond Future | 7.60 | Call | Buy  | 440 | 0.00       |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 04/08/2011 | 7.80   | Put | Sell     | 440              | 0.00           |
| R157 On 04/08/2011 | 7.80   | Put | Buy      | 440              | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 452              | 630,890.16     |
| R157 On 05/02/2009 |        |     | Sell     | 452              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 456              | 567,953.34     |
| R157 On 05/11/2009 |        |     | Sell     | 456              | 0.00           |
| R157 On 06/05/2010 |        |     | Buy      | 473              | 598,204.52     |
| R157 On 06/05/2010 |        |     | Sell     | 473              | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 477              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 477              | 592,977.06     |
| R157 On 07/02/2008 |        |     | Sell     | 477              | 0.00           |
| R157 On 07/02/2008 |        |     | Buy      | 477              | 668,676.96     |
| R157 On 03/05/2007 |        |     | Buy      | 477              | 656,967.85     |
| R157 On 03/05/2007 |        |     | Sell     | 477              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 478              | 592,476.36     |
| R157 On 07/08/2008 |        |     | Sell     | 478              | 0.00           |
| R157 On 07/08/2008 |        |     | Sell     | 478              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 478              | 580,496.11     |
| R157 On 07/08/2008 |        |     | Sell     | 478              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 478              | 577,995.16     |
| R157 On 05/11/2009 |        |     | Buy      | 482              | 611,934.81     |
| R157 On 05/11/2009 |        |     | Sell     | 482              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 496              | 628,114.66     |
| R157 On 06/11/2008 |        |     | Sell     | 496              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 499              | 625,444.60     |
| R157 On 05/11/2009 |        |     | Sell     | 499              | 0.00           |
| R157 On 04/08/2011 |        |     | Sell     | 500              | 0.00           |
| R157 On 04/08/2011 |        |     | Buy      | 500              | 626,920.75     |
| R157 On 06/08/2009 |        |     | Sell     | 500              | 0.00           |
| R157 On 06/08/2009 |        |     | Buy      | 500              | 647,634.70     |
| R157 On 07/08/2008 |        |     | Sell     | 500              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 500 | 588,985.30 |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 500 | 588,985.30 |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 500 | 634,454.65 |
| R157 On 07/02/2008 | Bond Future |      |      | Sell | 500 | 0.00       |
| R157 On 07/02/2008 | Bond Future |      |      | Buy  | 500 | 654,591.70 |
| R157 On 05/08/2010 | Bond Future | 7.50 | Call | Sell | 500 | 0.00       |
| R157 On 05/08/2010 | Bond Future | 7.50 | Call | Buy  | 500 | 0.00       |
| R157 On 05/08/2010 | Bond Future | 7.50 | Call | Sell | 500 | 0.00       |
| R157 On 05/08/2010 | Bond Future | 7.50 | Call | Buy  | 500 | 0.00       |
| R157 On 04/11/2010 | Bond Future | 7.50 | Call | Sell | 500 | 0.00       |
| R157 On 04/11/2010 | Bond Future | 7.50 | Call | Buy  | 500 | 0.00       |
| R157 On 04/11/2010 | Bond Future | 7.50 | Call | Sell | 500 | 0.00       |
| R157 On 04/11/2010 | Bond Future | 7.50 | Call | Buy  | 500 | 0.00       |
| R157 On 05/08/2010 | Bond Future | 8.25 | Call | Buy  | 500 | 0.00       |
| R157 On 05/08/2010 | Bond Future | 8.25 | Call | Sell | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Sell | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Buy  | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 8.75 | Call | Sell | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 8.75 | Call | Buy  | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 9.50 | Call | Buy  | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 9.50 | Call | Sell | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Buy  | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.25 | Call | Sell | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.75 | Call | Buy  | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 8.75 | Call | Sell | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 9.50 | Call | Sell | 500 | 0.00       |
| R157 On 05/02/2009 | Bond Future | 9.50 | Call | Buy  | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 9.50 | Call | Sell | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 8.75 | Call | Buy  | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 9.50 | Call | Buy  | 500 | 0.00       |
| R157 On 06/11/2008 | Bond Future | 8.75 | Call | Sell | 500 | 0.00       |

| <b>Contract</b>                | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R157 On 07/08/2008 Bond Future | 8.25          | Call       | Buy             | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.25          | Call       | Sell            | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.25          | Call       | Sell            | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.25          | Call       | Buy             | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.75          | Call       | Sell            | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.75          | Call       | Buy             | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.25          | Call       | Buy             | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 8.25          | Call       | Sell            | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 9.00          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 8.50          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/08/2010 Bond Future | 8.50          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/02/2009 Bond Future | 10.00         | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/02/2009 Bond Future | 10.00         | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/02/2009 Bond Future | 9.25          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/02/2009 Bond Future | 9.25          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 05/02/2009 Bond Future | 10.00         | Put        | Buy             | 500                     | 0.00                  |
| R157 On 05/02/2009 Bond Future | 10.00         | Put        | Sell            | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 9.25          | Put        | Sell            | 500                     | 0.00                  |
| R157 On 06/11/2008 Bond Future | 10.25         | Put        | Sell            | 500                     | 0.00                  |
| R157 On 06/11/2008 Bond Future | 10.25         | Put        | Buy             | 500                     | 0.00                  |
| R157 On 06/11/2008 Bond Future | 10.25         | Put        | Buy             | 500                     | 0.00                  |
| R157 On 06/11/2008 Bond Future | 10.25         | Put        | Sell            | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 9.25          | Put        | Buy             | 500                     | 0.00                  |
| R157 On 07/08/2008 Bond Future | 9.25          | Put        | Sell            | 500                     | 0.00                  |

|                    |             |      |     |      |     |            |
|--------------------|-------------|------|-----|------|-----|------------|
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Buy  | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Buy  | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Buy  | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Buy  | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Sell | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Sell | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Sell | 500 | 0.00       |
| R157 On 02/05/2008 | Bond Future | 8.50 | Put | Sell | 500 | 0.00       |
| R157 On 03/02/2011 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 03/02/2011 | Bond Future |      |     | Buy  | 502 | 637,254.81 |
| R157 On 05/05/2011 | Bond Future |      |     | Buy  | 502 | 612,210.94 |
| R157 On 05/05/2011 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 502 | 644,787.83 |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 03/02/2011 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 03/02/2011 | Bond Future |      |     | Buy  | 502 | 654,642.84 |
| R157 On 05/08/2010 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |     | Buy  | 502 | 651,334.31 |
| R157 On 04/11/2010 | Bond Future |      |     | Buy  | 502 | 627,883.28 |
| R157 On 04/11/2010 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 05/08/2010 | Bond Future |      |     | Buy  | 502 | 645,236.81 |
| R157 On 06/05/2010 | Bond Future |      |     | Buy  | 502 | 634,185.84 |
| R157 On 06/05/2010 | Bond Future |      |     | Sell | 502 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 506 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 506 | 630,228.92 |
| R157 On 03/05/2007 | Bond Future |      |     | Sell | 512 | 0.00       |
| R157 On 03/05/2007 | Bond Future |      |     | Buy  | 512 | 687,565.72 |
| R157 On 04/08/2011 | Bond Future |      |     | Sell | 520 | 0.00       |
| R157 On 04/08/2011 | Bond Future |      |     | Buy  | 520 | 657,395.44 |
| R157 On 07/08/2008 | Bond Future |      |     | Buy  | 520 | 666,323.48 |
| R157 On 07/08/2008 | Bond Future |      |     | Sell | 520 | 0.00       |
| R157 On 05/11/2009 | Bond Future |      |     | Buy  | 526 | 663,109.00 |
| R157 On 05/11/2009 | Bond Future |      |     | Sell | 526 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 04/08/2011 |        |      | Sell     | 530              | 0.00           |
| R157 On 04/08/2011 |        |      | Buy      | 530              | 668,128.02     |
| R157 On 05/02/2009 |        |      | Buy      | 533              | 694,030.81     |
| R157 On 05/02/2009 |        |      | Sell     | 533              | 0.00           |
| R157 On 06/11/2008 |        |      | Sell     | 533              | 0.00           |
| R157 On 06/11/2008 |        |      | Buy      | 533              | 674,969.99     |
| R157 On 06/05/2010 |        |      | Buy      | 541              | 684,204.32     |
| R157 On 06/05/2010 |        |      | Sell     | 541              | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 555              | 685,182.13     |
| R157 On 03/11/2011 |        |      | Sell     | 555              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 570              | 723,655.36     |
| R157 On 07/08/2008 |        |      | Sell     | 570              | 0.00           |
| R157 On 07/08/2008 |        |      | Sell     | 595              | 0.00           |
| R157 On 07/08/2008 |        |      | Buy      | 595              | 754,392.23     |
| R157 On 06/05/2010 |        |      | Sell     | 600              | 0.00           |
| R157 On 06/05/2010 |        |      | Buy      | 600              | 754,650.54     |
| R157 On 06/05/2010 |        |      | Buy      | 600              | 744,106.62     |
| R157 On 06/05/2010 |        |      | Sell     | 600              | 0.00           |
| R157 On 04/02/2010 |        |      | Sell     | 600              | 0.00           |
| R157 On 04/02/2010 |        |      | Buy      | 600              | 771,035.22     |
| R157 On 04/02/2010 |        |      | Sell     | 600              | 0.00           |
| R157 On 04/02/2010 |        |      | Buy      | 600              | 761,236.08     |
| R157 On 01/11/2007 |        |      | Sell     | 600              | 0.00           |
| R157 On 01/11/2007 | 8.50   | Call | Buy      | 600              | 0.00           |
| R157 On 06/08/2009 |        |      | Buy      | 636              | 831,465.95     |
| R157 On 06/08/2009 |        |      | Sell     | 636              | 0.00           |
| R157 On 07/05/2009 |        |      | Sell     | 636              | 0.00           |
| R157 On 07/05/2009 |        |      | Buy      | 636              | 815,731.50     |
| R157 On 02/05/2008 |        |      | Sell     | 670              | 0.00           |
| R157 On 02/05/2008 |        |      | Buy      | 670              | 854,866.20     |
| R157 On 03/11/2011 |        |      | Buy      | 681              | 852,494.12     |

|                    |             |      |      |      |     |              |
|--------------------|-------------|------|------|------|-----|--------------|
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 681 | 0.00         |
| R157 On 03/02/2011 | Bond Future |      |      | Sell | 700 | 0.00         |
| R157 On 03/02/2011 | Bond Future |      |      | Buy  | 700 | 902,258.84   |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 700 | 908,960.01   |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 700 | 0.00         |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 700 | 910,361.69   |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 700 | 0.00         |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 705 | 0.00         |
| R157 On 04/08/2011 | Bond Future |      |      | Buy  | 705 | 882,318.50   |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 705 | 869,722.26   |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 705 | 0.00         |
| R157 On 05/05/2011 | Bond Future |      |      | Sell | 705 | 0.00         |
| R157 On 05/05/2011 | Bond Future |      |      | Buy  | 705 | 884,013.53   |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 705 | 905,628.27   |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 705 | 0.00         |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 724 | 924,158.63   |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 724 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 728 | 912,131.07   |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 728 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 728 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 728 | 912,112.15   |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 728 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 728 | 912,131.07   |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 735 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 735 | 921,246.06   |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 750 | 0.00         |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 750 | 955,112.25   |
| R157 On 01/11/2007 | Bond Future |      |      | Buy  | 750 | 976,044.08   |
| R157 On 01/11/2007 | Bond Future | 8.50 | Call | Sell | 750 | 0.00         |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 772 | 1,022,479.88 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 772 | 0.00         |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 772 | 1,053,148.43 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 772 | 0.00         |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 800 | 0.00         |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 06/11/2008 |        |     | Buy      | 800              | 994,394.00     |
| R157 On 06/11/2008 |        |     | Sell     | 800              | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 800              | 994,394.00     |
| R157 On 07/08/2008 |        |     | Buy      | 800              | 1,018,079.36   |
| R157 On 07/08/2008 |        |     | Sell     | 800              | 0.00           |
| R157 On 07/08/2008 |        |     | Buy      | 800              | 1,019,808.16   |
| R157 On 07/08/2008 |        |     | Sell     | 800              | 0.00           |
| R157 On 06/05/2010 |        |     | Sell     | 850              | 0.00           |
| R157 On 06/05/2010 |        |     | Buy      | 850              | 1,053,290.51   |
| R157 On 04/02/2010 |        |     | Buy      | 850              | 1,091,529.54   |
| R157 On 04/02/2010 |        |     | Sell     | 850              | 0.00           |
| R157 On 04/02/2010 |        |     | Sell     | 850              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 850              | 1,063,175.92   |
| R157 On 04/02/2010 |        |     | Buy      | 850              | 1,081,749.70   |
| R157 On 05/11/2009 |        |     | Sell     | 850              | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 850              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 850              | 1,077,159.44   |
| R157 On 05/08/2010 | 8.50   | Put | Sell     | 850              | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put | Buy      | 850              | 0.00           |
| R157 On 03/02/2011 |        |     | Sell     | 884              | 0.00           |
| R157 On 03/02/2011 |        |     | Buy      | 884              | 1,134,896.26   |
| R157 On 03/11/2011 |        |     | Sell     | 905              | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 905              | 1,118,504.98   |
| R157 On 05/11/2009 |        |     | Buy      | 925              | 1,158,957.75   |
| R157 On 05/11/2009 |        |     | Sell     | 925              | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 925              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 925              | 1,158,933.70   |
| R157 On 05/11/2009 |        |     | Sell     | 925              | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 925              | 1,158,957.75   |
| R157 On 03/11/2011 |        |     | Sell     | 960              | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 960              | 1,178,131.10   |

|                    |             |       |      |      |       |              |
|--------------------|-------------|-------|------|------|-------|--------------|
| R157 On 03/02/2011 | Bond Future |       |      | Buy  | 988   | 1,251,652.44 |
| R157 On 03/02/2011 | Bond Future |       |      | Sell | 988   | 0.00         |
| R157 On 04/08/2011 | Bond Future |       |      | Sell | 1,000 | 0.00         |
| R157 On 04/08/2011 | Bond Future |       |      | Buy  | 1,000 | 1,263,829.70 |
| R157 On 03/02/2011 | Bond Future |       |      | Buy  | 1,000 | 1,267,197.90 |
| R157 On 03/02/2011 | Bond Future |       |      | Sell | 1,000 | 0.00         |
| R157 On 05/08/2010 | Bond Future |       |      | Sell | 1,000 | 0.00         |
| R157 On 05/08/2010 | Bond Future |       |      | Buy  | 1,000 | 1,281,896.50 |
| R157 On 04/08/2011 | Bond Future | 7.50  | Call | Sell | 1,000 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 7.50  | Call | Buy  | 1,000 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 7.50  | Call | Buy  | 1,000 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 7.50  | Call | Sell | 1,000 | 0.00         |
| R157 On 07/08/2008 | Bond Future | 8.75  | Call | Sell | 1,000 | 0.00         |
| R157 On 07/08/2008 | Bond Future | 8.75  | Call | Buy  | 1,000 | 0.00         |
| R157 On 07/08/2008 | Bond Future | 10.25 | Put  | Sell | 1,000 | 0.00         |
| R157 On 07/08/2008 | Bond Future | 10.25 | Put  | Buy  | 1,000 | 0.00         |
| R157 On 06/11/2008 | Bond Future | 9.50  | Put  | Buy  | 1,000 | 0.00         |
| R157 On 06/11/2008 | Bond Future | 9.50  | Put  | Sell | 1,000 | 0.00         |
| R157 On 04/02/2010 | Bond Future |       |      | Buy  | 1,006 | 1,288,168.41 |
| R157 On 04/02/2010 | Bond Future |       |      | Sell | 1,006 | 0.00         |
| R157 On 05/11/2009 | Bond Future |       |      | Buy  | 1,057 | 1,316,505.87 |
| R157 On 05/11/2009 | Bond Future |       |      | Sell | 1,057 | 0.00         |
| R157 On 03/11/2011 | Bond Future |       |      | Buy  | 1,100 | 1,360,503.54 |
| R157 On 03/11/2011 | Bond Future |       |      | Sell | 1,100 | 0.00         |
| R157 On 07/08/2008 | Bond Future |       |      | Buy  | 1,100 | 1,391,487.79 |
| R157 On 07/08/2008 | Bond Future |       |      | Sell | 1,100 | 0.00         |
| R157 On 07/08/2008 | Bond Future |       |      | Sell | 1,100 | 0.00         |
| R157 On 07/08/2008 | Bond Future |       |      | Buy  | 1,100 | 1,390,215.75 |
| R157 On 07/08/2008 | Bond Future |       |      | Sell | 1,100 | 0.00         |
| R157 On 07/08/2008 | Bond Future |       |      | Buy  | 1,100 | 1,391,487.79 |
| R157 On 03/11/2011 | Bond Future |       |      | Buy  | 1,141 | 1,412,848.84 |
| R157 On 03/11/2011 | Bond Future |       |      | Sell | 1,141 | 0.00         |
| R157 On 07/08/2008 | Bond Future |       |      | Buy  | 1,150 | 1,463,489.08 |
| R157 On 07/08/2008 | Bond Future |       |      | Sell | 1,150 | 0.00         |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R157 On 05/08/2010 | 8.50   | Put  | Sell     | 1,150            | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put  | Buy      | 1,150            | 0.00           |
| R157 On 04/11/2010 |        |      | Sell     | 1,155            | 0.00           |
| R157 On 04/11/2010 |        |      | Buy      | 1,155            | 1,445,209.69   |
| R157 On 05/08/2010 |        |      | Buy      | 1,155            | 1,499,084.32   |
| R157 On 05/08/2010 |        |      | Sell     | 1,155            | 0.00           |
| R157 On 02/02/2012 |        |      | Sell     | 1,167            | 0.00           |
| R157 On 02/02/2012 |        |      | Buy      | 1,167            | 1,473,658.78   |
| R157 On 03/11/2011 |        |      | Buy      | 1,167            | 1,452,735.28   |
| R157 On 03/11/2011 |        |      | Sell     | 1,167            | 0.00           |
| R157 On 03/11/2011 |        |      | Sell     | 1,167            | 0.00           |
| R157 On 03/11/2011 |        |      | Buy      | 1,167            | 1,388,242.89   |
| R157 On 03/02/2011 |        |      | Buy      | 1,167            | 1,484,392.49   |
| R157 On 03/02/2011 |        |      | Sell     | 1,167            | 0.00           |
| R157 On 07/02/2008 |        |      | Buy      | 1,170            | 1,536,122.72   |
| R157 On 07/02/2008 |        |      | Sell     | 1,170            | 0.00           |
| R157 On 05/11/2009 |        |      | Sell     | 1,175            | 0.00           |
| R157 On 05/11/2009 |        |      | Buy      | 1,175            | 1,463,476.25   |
| R157 On 03/02/2011 |        |      | Buy      | 1,180            | 1,524,322.23   |
| R157 On 03/02/2011 |        |      | Sell     | 1,180            | 0.00           |
| R157 On 04/11/2010 |        |      | Sell     | 1,180            | 0.00           |
| R157 On 04/11/2010 |        |      | Buy      | 1,180            | 1,501,068.80   |
| R157 On 05/11/2009 |        |      | Buy      | 1,200            | 1,509,525.84   |
| R157 On 05/11/2009 |        |      | Sell     | 1,200            | 0.00           |
| R157 On 03/11/2011 | 6.55   | Call | Buy      | 1,200            | 0.00           |
| R157 On 03/11/2011 | 6.55   | Call | Sell     | 1,200            | 0.00           |
| R157 On 03/11/2011 | 7.55   | Put  | Buy      | 1,200            | 0.00           |
| R157 On 03/11/2011 | 7.55   | Put  | Sell     | 1,200            | 0.00           |
| R157 On 06/08/2009 |        |      | Buy      | 1,260            | 1,639,754.80   |
| R157 On 06/08/2009 |        |      | Sell     | 1,260            | 0.00           |
| R157 On 06/08/2009 |        |      | Sell     | 1,269            | 0.00           |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 1,269 | 1,620,882.66 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 1,300 | 0.00         |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 1,300 | 1,784,125.98 |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 1,300 | 0.00         |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 1,300 | 1,814,482.54 |
| R157 On 02/02/2012 | Bond Future | 6.45 | Call | Sell | 1,320 | 0.00         |
| R157 On 02/02/2012 | Bond Future | 6.45 | Call | Buy  | 1,320 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 7.20 | Call | Buy  | 1,320 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 7.20 | Call | Sell | 1,320 | 0.00         |
| R157 On 02/02/2012 | Bond Future | 6.65 | Put  | Sell | 1,320 | 0.00         |
| R157 On 02/02/2012 | Bond Future | 6.65 | Put  | Buy  | 1,320 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 8.20 | Put  | Buy  | 1,320 | 0.00         |
| R157 On 04/08/2011 | Bond Future | 8.20 | Put  | Sell | 1,320 | 0.00         |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 1,347 | 0.00         |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 1,347 | 1,685,746.79 |
| R157 On 02/02/2012 | Bond Future |      |      | Buy  | 1,347 | 1,708,675.16 |
| R157 On 02/02/2012 | Bond Future |      |      | Sell | 1,347 | 0.00         |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 1,500 | 0.00         |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 1,500 | 1,858,062.00 |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 1,500 | 1,909,353.75 |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 1,500 | 0.00         |
| R157 On 02/05/2008 | Bond Future |      |      | Buy  | 1,500 | 1,840,280.10 |
| R157 On 02/05/2008 | Bond Future |      |      | Sell | 1,500 | 0.00         |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 1,521 | 1,923,613.26 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 1,521 | 0.00         |
| R157 On 06/08/2009 | Bond Future |      |      | Sell | 1,569 | 0.00         |
| R157 On 06/08/2009 | Bond Future |      |      | Buy  | 1,569 | 2,051,897.56 |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 1,569 | 2,011,325.89 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 1,569 | 0.00         |
| R157 On 06/11/2008 | Bond Future |      |      | Sell | 1,580 | 0.00         |
| R157 On 06/11/2008 | Bond Future |      |      | Buy  | 1,580 | 1,952,661.49 |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 1,598 | 1,979,515.63 |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 1,598 | 0.00         |
| R157 On 04/08/2011 | Bond Future |      |      | Sell | 1,600 | 0.00         |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R157 On 04/08/2011 | Bond Future   |            | Buy             | 1,600                   | 2,027,975.04          |
| R157 On 06/08/2009 | Bond Future   |            | Buy             | 1,600                   | 2,068,978.08          |
| R157 On 06/08/2009 | Bond Future   |            | Sell            | 1,600                   | 0.00                  |
| R157 On 06/08/2009 | Bond Future   |            | Sell            | 1,600                   | 0.00                  |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 1,600                   | 2,050,158.08          |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 1,600                   | 0.00                  |
| R157 On 06/08/2009 | Bond Future   |            | Buy             | 1,600                   | 2,091,475.68          |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 1,600                   | 2,134,168.32          |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 1,600                   | 0.00                  |
| R157 On 05/02/2009 | Bond Future   |            | Buy             | 1,600                   | 2,165,476.16          |
| R157 On 05/02/2009 | Bond Future   |            | Sell            | 1,600                   | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Sell            | 1,610                   | 0.00                  |
| R157 On 05/11/2009 | Bond Future   |            | Buy             | 1,610                   | 2,040,947.41          |
| R157 On 03/11/2011 | Bond Future   |            | Buy             | 1,617                   | 2,025,194.99          |
| R157 On 03/11/2011 | Bond Future   |            | Sell            | 1,617                   | 0.00                  |
| R157 On 02/02/2012 | Bond Future   |            | Sell            | 1,617                   | 0.00                  |
| R157 On 02/02/2012 | Bond Future   |            | Buy             | 1,617                   | 2,054,290.81          |
| R157 On 07/05/2009 | Bond Future   |            | Buy             | 1,624                   | 2,045,863.23          |
| R157 On 07/05/2009 | Bond Future   |            | Sell            | 1,624                   | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Buy             | 1,624                   | 2,046,211.42          |
| R157 On 06/11/2008 | Bond Future   |            | Sell            | 1,624                   | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Sell            | 1,631                   | 0.00                  |
| R157 On 06/11/2008 | Bond Future   |            | Buy             | 1,631                   | 2,012,727.56          |
| R157 On 04/08/2011 | Bond Future   |            | Sell            | 1,650                   | 0.00                  |
| R157 On 04/08/2011 | Bond Future   |            | Sell            | 1,650                   | 0.00                  |
| R157 On 04/08/2011 | Bond Future   |            | Buy             | 1,650                   | 2,064,553.76          |
| R157 On 04/08/2011 | Bond Future   |            | Buy             | 1,650                   | 2,065,831.52          |
| R157 On 04/08/2011 | Bond Future   |            | Sell            | 1,650                   | 0.00                  |
| R157 On 04/08/2011 | Bond Future   |            | Buy             | 1,650                   | 2,065,831.52          |
| R157 On 04/08/2011 | Bond Future   |            | Sell            | 1,650                   | 0.00                  |
| R157 On 04/08/2011 | Bond Future   |            | Buy             | 1,650                   | 2,064,553.76          |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R157 On 06/05/2010 | Bond Future | Buy  | 1,655 | 2,093,083.47 |
| R157 On 06/05/2010 | Bond Future | Sell | 1,655 | 0.00         |
| R157 On 05/05/2011 | Bond Future | Buy  | 1,700 | 2,087,290.09 |
| R157 On 05/05/2011 | Bond Future | Sell | 1,700 | 0.00         |
| R157 On 04/08/2011 | Bond Future | Sell | 1,700 | 0.00         |
| R157 On 04/08/2011 | Bond Future | Buy  | 1,700 | 2,116,884.37 |
| R157 On 03/02/2011 | Bond Future | Buy  | 1,700 | 2,147,466.52 |
| R157 On 03/02/2011 | Bond Future | Sell | 1,700 | 0.00         |
| R157 On 05/05/2011 | Bond Future | Sell | 1,700 | 0.00         |
| R157 On 05/05/2011 | Bond Future | Buy  | 1,700 | 2,060,649.39 |
| R157 On 03/11/2011 | Bond Future | Sell | 1,766 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Buy  | 1,766 | 2,228,258.80 |
| R157 On 04/08/2011 | Bond Future | Buy  | 1,800 | 2,276,588.70 |
| R157 On 04/08/2011 | Bond Future | Sell | 1,800 | 0.00         |
| R157 On 05/08/2010 | Bond Future | Buy  | 1,879 | 2,417,444.36 |
| R157 On 05/08/2010 | Bond Future | Sell | 1,879 | 0.00         |
| R157 On 06/05/2010 | Bond Future | Sell | 1,879 | 0.00         |
| R157 On 06/05/2010 | Bond Future | Buy  | 1,879 | 2,376,376.94 |
| R157 On 06/05/2010 | Bond Future | Buy  | 1,879 | 2,319,180.93 |
| R157 On 06/05/2010 | Bond Future | Sell | 1,879 | 0.00         |
| R157 On 04/02/2010 | Bond Future | Sell | 1,879 | 0.00         |
| R157 On 04/02/2010 | Bond Future | Buy  | 1,879 | 2,404,807.90 |
| R157 On 04/02/2010 | Bond Future | Buy  | 1,879 | 2,388,502.50 |
| R157 On 05/11/2009 | Bond Future | Buy  | 1,879 | 2,346,928.87 |
| R157 On 05/11/2009 | Bond Future | Sell | 1,879 | 0.00         |
| R157 On 04/02/2010 | Bond Future | Sell | 1,879 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Sell | 1,973 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Buy  | 1,973 | 2,469,174.78 |
| R157 On 02/02/2012 | Bond Future | Buy  | 1,973 | 2,504,308.58 |
| R157 On 02/02/2012 | Bond Future | Sell | 1,973 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Buy  | 2,000 | 2,494,106.20 |
| R157 On 03/11/2011 | Bond Future | Sell | 2,000 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Sell | 2,000 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Buy  | 2,000 | 2,468,523.20 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 03/11/2011 |        |     | Sell     | 2,000            | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 2,000            | 2,467,621.00   |
| R157 On 04/08/2011 |        |     | Buy      | 2,000            | 2,518,893.80   |
| R157 On 04/08/2011 |        |     | Sell     | 2,000            | 0.00           |
| R157 On 04/11/2010 |        |     | Sell     | 2,000            | 0.00           |
| R157 On 04/11/2010 |        |     | Buy      | 2,000            | 2,503,528.60   |
| R157 On 05/08/2010 | 8.50   | Put | Sell     | 2,000            | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put | Buy      | 2,000            | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put | Sell     | 2,000            | 0.00           |
| R157 On 05/08/2010 | 8.50   | Put | Buy      | 2,000            | 0.00           |
| R157 On 02/05/2008 | 8.50   | Put | Buy      | 2,000            | 0.00           |
| R157 On 02/05/2008 | 8.50   | Put | Sell     | 2,000            | 0.00           |
| R157 On 02/05/2008 | 8.50   | Put | Sell     | 2,000            | 0.00           |
| R157 On 02/05/2008 | 8.50   | Put | Buy      | 2,000            | 0.00           |
| R157 On 03/02/2011 |        |     | Sell     | 2,007            | 0.00           |
| R157 On 03/02/2011 |        |     | Buy      | 2,007            | 2,615,657.67   |
| R157 On 04/11/2010 |        |     | Buy      | 2,007            | 2,578,150.25   |
| R157 On 04/11/2010 |        |     | Sell     | 2,007            | 0.00           |
| R157 On 04/08/2011 |        |     | Buy      | 2,220            | 2,812,941.35   |
| R157 On 04/08/2011 |        |     | Sell     | 2,220            | 0.00           |
| R157 On 03/11/2011 |        |     | Sell     | 2,220            | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 2,220            | 2,702,177.78   |
| R157 On 03/11/2011 |        |     | Buy      | 2,400            | 2,962,949.76   |
| R157 On 03/11/2011 |        |     | Sell     | 2,400            | 0.00           |
| R157 On 04/08/2011 |        |     | Buy      | 2,400            | 3,036,017.04   |
| R157 On 04/08/2011 |        |     | Sell     | 2,400            | 0.00           |
| R157 On 05/11/2009 |        |     | Sell     | 2,431            | 0.00           |
| R157 On 05/11/2009 |        |     | Buy      | 2,431            | 3,045,803.06   |
| R157 On 06/08/2009 |        |     | Buy      | 2,500            | 3,217,066.25   |
| R157 On 06/08/2009 |        |     | Sell     | 2,500            | 0.00           |
| R157 On 06/08/2009 |        |     | Buy      | 2,500            | 3,219,476.75   |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R157 On 06/08/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 06/08/2009 | Bond Future | Buy  | 2,500 | 3,176,592.25 |
| R157 On 06/08/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 06/08/2009 | Bond Future | Buy  | 2,500 | 3,171,992.00 |
| R157 On 06/08/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 05/02/2009 | Bond Future | Buy  | 2,500 | 2,993,889.75 |
| R157 On 05/02/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 05/02/2009 | Bond Future | Buy  | 2,500 | 2,992,101.00 |
| R157 On 05/02/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 06/11/2008 | Bond Future | Buy  | 2,500 | 2,978,479.75 |
| R157 On 06/11/2008 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 06/11/2008 | Bond Future | Buy  | 2,500 | 2,981,457.00 |
| R157 On 06/11/2008 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 05/02/2009 | Bond Future | Buy  | 2,500 | 3,168,711.00 |
| R157 On 05/02/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 05/02/2009 | Bond Future | Buy  | 2,500 | 3,159,744.00 |
| R157 On 05/02/2009 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 07/08/2008 | Bond Future | Buy  | 2,500 | 3,387,877.25 |
| R157 On 07/08/2008 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 07/08/2008 | Bond Future | Buy  | 2,500 | 3,387,082.50 |
| R157 On 07/08/2008 | Bond Future | Sell | 2,500 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Buy  | 2,658 | 3,266,716.02 |
| R157 On 03/11/2011 | Bond Future | Sell | 2,658 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Sell | 2,738 | 0.00         |
| R157 On 03/11/2011 | Bond Future | Buy  | 2,738 | 3,441,374.68 |
| R157 On 06/08/2009 | Bond Future | Buy  | 2,959 | 3,811,682.90 |
| R157 On 06/08/2009 | Bond Future | Sell | 2,959 | 0.00         |
| R157 On 05/11/2009 | Bond Future | Sell | 2,959 | 0.00         |
| R157 On 05/11/2009 | Bond Future | Buy  | 2,959 | 3,680,582.04 |
| R157 On 04/08/2011 | Bond Future | Sell | 3,000 | 0.00         |
| R157 On 04/08/2011 | Bond Future | Buy  | 3,000 | 3,791,253.60 |
| R157 On 05/11/2009 | Bond Future | Buy  | 3,000 | 3,794,930.40 |
| R157 On 05/11/2009 | Bond Future | Sell | 3,000 | 0.00         |
| R157 On 05/11/2009 | Bond Future | Sell | 3,000 | 0.00         |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R157 On 05/11/2009 |        |     | Buy      | 3,000            | 3,736,535.10   |
| R157 On 06/11/2008 |        |     | Sell     | 3,180            | 0.00           |
| R157 On 06/11/2008 |        |     | Buy      | 3,180            | 3,917,238.16   |
| R157 On 07/08/2008 |        |     | Buy      | 3,180            | 4,021,928.85   |
| R157 On 07/08/2008 |        |     | Sell     | 3,180            | 0.00           |
| R157 On 02/02/2012 |        |     | Buy      | 3,182            | 4,018,151.00   |
| R157 On 02/02/2012 |        |     | Sell     | 3,182            | 0.00           |
| R157 On 03/11/2011 |        |     | Sell     | 3,182            | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 3,182            | 3,961,099.97   |
| R157 On 05/02/2009 |        |     | Sell     | 3,300            | 0.00           |
| R157 On 05/02/2009 |        |     | Buy      | 3,300            | 4,366,863.60   |
| R157 On 07/05/2009 |        |     | Sell     | 3,559            | 0.00           |
| R157 On 07/05/2009 |        |     | Sell     | 3,559            | 0.00           |
| R157 On 07/05/2009 |        |     | Buy      | 3,559            | 4,564,761.66   |
| R157 On 06/08/2009 |        |     | Sell     | 3,559            | 0.00           |
| R157 On 07/05/2009 |        |     | Buy      | 3,559            | 4,564,761.66   |
| R157 On 06/08/2009 |        |     | Sell     | 3,559            | 0.00           |
| R157 On 06/08/2009 |        |     | Buy      | 3,559            | 4,652,810.25   |
| R157 On 06/08/2009 |        |     | Sell     | 3,559            | 0.00           |
| R157 On 07/05/2009 |        |     | Sell     | 3,559            | 0.00           |
| R157 On 07/05/2009 |        |     | Buy      | 3,559            | 4,564,761.66   |
| R157 On 06/08/2009 |        |     | Buy      | 3,559            | 4,652,810.25   |
| R157 On 06/08/2009 |        |     | Buy      | 3,559            | 4,652,810.25   |
| R157 On 03/02/2011 |        |     | Sell     | 3,690            | 0.00           |
| R157 On 03/02/2011 |        |     | Buy      | 3,690            | 4,766,736.47   |
| R157 On 04/11/2010 |        |     | Buy      | 3,690            | 4,694,020.22   |
| R157 On 04/11/2010 |        |     | Sell     | 3,690            | 0.00           |
| R157 On 03/11/2011 |        |     | Buy      | 3,694            | 4,394,318.12   |
| R157 On 03/11/2011 |        |     | Sell     | 3,694            | 0.00           |
| R157 On 03/02/2011 |        |     | Sell     | 3,694            | 0.00           |
| R157 On 03/02/2011 |        |     | Buy      | 3,694            | 4,698,668.26   |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R157 On 02/02/2012 | Bond Future | 6.25 | Call | Buy  | 3,960 | 0.00         |
| R157 On 02/02/2012 | Bond Future | 6.25 | Call | Sell | 3,960 | 0.00         |
| R157 On 02/02/2012 | Bond Future | 7.20 | Put  | Buy  | 3,960 | 0.00         |
| R157 On 02/02/2012 | Bond Future | 7.20 | Put  | Sell | 3,960 | 0.00         |
| R157 On 07/05/2009 | Bond Future |      |      | Buy  | 4,150 | 5,352,090.66 |
| R157 On 07/05/2009 | Bond Future |      |      | Sell | 4,150 | 0.00         |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 4,155 | 5,199,001.09 |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 4,155 | 0.00         |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 4,155 | 0.00         |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 4,155 | 5,392,809.82 |
| R157 On 02/02/2012 | Bond Future |      |      | Sell | 4,259 | 0.00         |
| R157 On 02/02/2012 | Bond Future |      |      | Buy  | 4,259 | 5,430,012.05 |
| R157 On 03/11/2011 | Bond Future |      |      | Sell | 4,430 | 0.00         |
| R157 On 03/11/2011 | Bond Future |      |      | Buy  | 4,430 | 5,534,414.06 |
| R157 On 02/02/2012 | Bond Future |      |      | Buy  | 4,570 | 5,763,431.28 |
| R157 On 02/02/2012 | Bond Future |      |      | Sell | 4,570 | 0.00         |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 5,000 | 0.00         |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 5,000 | 6,349,784.00 |
| R157 On 04/11/2010 | Bond Future |      |      | Buy  | 5,000 | 6,359,764.00 |
| R157 On 04/11/2010 | Bond Future |      |      | Sell | 5,000 | 0.00         |
| R157 On 05/02/2009 | Bond Future |      |      | Sell | 5,000 | 0.00         |
| R157 On 05/02/2009 | Bond Future |      |      | Buy  | 5,000 | 6,616,460.00 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 5,221 | 0.00         |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 5,221 | 6,444,089.21 |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 5,221 | 6,682,012.79 |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 5,221 | 0.00         |
| R157 On 04/02/2010 | Bond Future |      |      | Sell | 5,221 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Sell | 5,221 | 0.00         |
| R157 On 05/11/2009 | Bond Future |      |      | Buy  | 5,221 | 6,521,189.81 |
| R157 On 04/02/2010 | Bond Future |      |      | Buy  | 5,221 | 6,636,706.52 |
| R157 On 05/08/2010 | Bond Future |      |      | Sell | 5,291 | 0.00         |
| R157 On 05/08/2010 | Bond Future |      |      | Buy  | 5,291 | 6,807,183.67 |
| R157 On 06/05/2010 | Bond Future |      |      | Buy  | 5,291 | 6,691,543.57 |
| R157 On 06/05/2010 | Bond Future |      |      | Sell | 5,291 | 0.00         |



| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R157 On 07/02/2008      |        |     | Sell     | 5,429            | 0.00           |
| R157 On 07/02/2008      |        |     | Buy      | 5,429            | 7,407,807.52   |
| R157 On 03/11/2011      |        |     | Sell     | 6,005            | 0.00           |
| R157 On 03/11/2011      |        |     | Buy      | 6,005            | 7,364,303.81   |
| R157 On 04/08/2011      |        |     | Buy      | 6,005            | 7,663,495.73   |
| R157 On 04/08/2011      |        |     | Sell     | 6,005            | 0.00           |
| R157 On 02/05/2008      |        |     | Buy      | 8,169            | 10,056,502.18  |
| R157 On 02/05/2008      |        |     | Sell     | 8,169            | 0.00           |
| R157 On 02/02/2012      |        |     | Sell     | 8,276            | 0.00           |
| R157 On 02/02/2012      |        |     | Buy      | 8,276            | 10,492,235.01  |
| R157 On 03/11/2011      |        |     | Buy      | 8,288            | 10,369,115.14  |
| R157 On 03/11/2011      |        |     | Sell     | 8,288            | 0.00           |
| R157 On 05/02/2009      |        |     | Buy      | 8,300            | 11,329,814.57  |
| R157 On 05/02/2009      |        |     | Sell     | 8,300            | 0.00           |
| R157 On 07/05/2009      |        |     | Sell     | 8,300            | 0.00           |
| R157 On 07/05/2009      |        |     | Buy      | 8,300            | 11,015,621.39  |
| R157 On 02/05/2008      |        |     | Sell     | 8,761            | 0.00           |
| R157 On 02/05/2008      |        |     | Buy      | 8,761            | 11,222,090.18  |
| R157 On 07/02/2008      |        |     | Buy      | 8,761            | 11,549,439.69  |
| R157 On 07/02/2008      |        |     | Sell     | 8,761            | 0.00           |
| <b>R186 Bond Future</b> |        |     |          |                  |                |
| R186 On 02/02/2012      |        |     | Sell     | 1                | 0.00           |
| R186 On 02/02/2012      |        |     | Buy      | 1                | 83.80          |
| R186 On 03/11/2011      |        |     | Sell     | 1                | 0.00           |
| R186 On 03/11/2011      |        |     | Buy      | 1                | 1,204.74       |
| R186 On 03/11/2011      |        |     | Buy      | 1                | 1,213.15       |
| R186 On 03/11/2011      |        |     | Sell     | 1                | 0.00           |
| R186 On 03/11/2011      |        |     | Sell     | 1                | 0.00           |
| R186 On 03/11/2011      |        |     | Buy      | 1                | 1,216.67       |
| R186 On 02/02/2012      |        |     | Buy      | 1                | 81.00          |
| R186 On 02/02/2012      |        |     | Sell     | 1                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R186 On 03/11/2011 | Bond Future | Buy  | 1 | 1,228.19 |
| R186 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 03/11/2011 | Bond Future | Buy  | 1 | 1,220.58 |
| R186 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 03/11/2011 | Bond Future | Buy  | 1 | 1,220.58 |
| R186 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 03/11/2011 | Bond Future | Buy  | 1 | 1,203.43 |
| R186 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Buy  | 1 | 85.00    |
| R186 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Buy  | 1 | 85.20    |
| R186 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Buy  | 1 | 1,176.53 |
| R186 On 04/08/2011 | Bond Future | Buy  | 1 | 85.20    |
| R186 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Buy  | 1 | 85.00    |
| R186 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 05/05/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 05/05/2011 | Bond Future | Sell | 1 | 0.00     |
| R186 On 05/05/2011 | Bond Future | Buy  | 1 | 1,162.70 |
| R186 On 05/05/2011 | Bond Future | Buy  | 1 | 1,162.70 |
| R186 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| 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  | 1 | 1,164.45 |
| R186 On 04/11/2010 | Bond Future | Buy  | 1 | 1,261.47 |
| R186 On 04/11/2010 | Bond Future | Sell | 1 | 0.00     |
| R186 On 05/08/2010 | Bond Future | Sell | 1 | 0.00     |
| R186 On 05/08/2010 | Bond Future | Buy  | 1 | 1,130.63 |
| R186 On 06/05/2010 | Bond Future | Buy  | 1 | 1,192.94 |
| R186 On 06/05/2010 | Bond Future | Sell | 1 | 0.00     |
| R186 On 06/05/2010 | Bond Future | Buy  | 1 | 1,192.94 |
| R186 On 06/05/2010 | Bond Future | Sell | 1 | 0.00     |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 05/11/2009 |        |      | Sell     | 1                | 0.00           |
| R186 On 05/11/2009 |        |      | Buy      | 1                | 1,181.72       |
| R186 On 06/11/2008 |        |      | Sell     | 1                | 0.00           |
| R186 On 06/11/2008 |        |      | Buy      | 1                | 1,177.46       |
| R186 On 06/11/2008 |        |      | Buy      | 1                | 1,180.31       |
| R186 On 06/11/2008 |        |      | Sell     | 1                | 0.00           |
| R186 On 02/08/2007 |        |      | Sell     | 1                | 0.00           |
| R186 On 02/08/2007 |        |      | Buy      | 1                | 1,279.05       |
| R186 On 04/05/2006 |        |      | Sell     | 1                | 0.00           |
| R186 On 04/05/2006 |        |      | Buy      | 1                | 1,383.63       |
| R186 On 05/05/2011 | 8.80   | Call | Sell     | 1                | 0.00           |
| R186 On 05/05/2011 | 8.80   | Call | Buy      | 1                | 0.00           |
| R186 On 05/05/2011 | 8.80   | Call | Buy      | 1                | 0.00           |
| R186 On 05/05/2011 | 8.80   | Call | Sell     | 1                | 0.00           |
| R186 On 03/11/2011 | 9.05   | Call | Sell     | 1                | 0.00           |
| R186 On 03/11/2011 | 9.05   | Call | Buy      | 1                | 0.00           |
| R186 On 03/11/2011 | 9.05   | Call | Buy      | 1                | 0.00           |
| R186 On 03/11/2011 | 9.05   | Call | Sell     | 1                | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 2                | 2,566.06       |
| R186 On 03/11/2011 |        |      | Sell     | 2                | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 2                | 2,433.90       |
| R186 On 03/11/2011 |        |      | Sell     | 2                | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 2                | 2,403.30       |
| R186 On 03/11/2011 |        |      | Sell     | 2                | 0.00           |
| R186 On 04/08/2011 |        |      | Sell     | 2                | 0.00           |
| R186 On 04/08/2011 |        |      | Buy      | 2                | 2,353.07       |
| R186 On 03/11/2011 |        |      | Sell     | 2                | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 2                | 2,387.10       |
| R186 On 03/02/2011 |        |      | Sell     | 2                | 0.00           |
| R186 On 03/02/2011 |        |      | Buy      | 2                | 2,460.90       |
| R186 On 03/02/2011 |        |      | Buy      | 2                | 2,460.90       |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R186 On 03/02/2011 | Bond Future | Sell | 2 | 0.00     |
| R186 On 03/02/2011 | Bond Future | Sell | 2 | 0.00     |
| R186 On 03/02/2011 | Bond Future | Buy  | 2 | 2,431.88 |
| R186 On 06/05/2010 | Bond Future | Sell | 2 | 0.00     |
| R186 On 06/05/2010 | Bond Future | Buy  | 2 | 2,385.88 |
| R186 On 05/11/2009 | Bond Future | Sell | 2 | 0.00     |
| R186 On 05/11/2009 | Bond Future | Buy  | 2 | 2,290.51 |
| R186 On 01/02/2007 | Bond Future | Buy  | 2 | 2,619.04 |
| R186 On 01/02/2007 | Bond Future | Sell | 2 | 0.00     |
| R186 On 01/02/2007 | Bond Future | Buy  | 2 | 2,607.90 |
| R186 On 01/02/2007 | Bond Future | Sell | 2 | 0.00     |
| R186 On 02/11/2006 | Bond Future | Buy  | 2 | 2,606.32 |
| R186 On 02/11/2006 | Bond Future | Sell | 2 | 0.00     |
| R186 On 03/08/2006 | Bond Future | Buy  | 2 | 2,475.97 |
| R186 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R186 On 03/08/2006 | Bond Future | Sell | 2 | 0.00     |
| R186 On 03/08/2006 | Bond Future | Buy  | 2 | 2,459.73 |
| R186 On 04/05/2006 | Bond Future | Buy  | 2 | 2,802.19 |
| R186 On 04/05/2006 | Bond Future | Sell | 2 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Sell | 3 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Buy  | 3 | 3,529.60 |
| R186 On 04/08/2011 | Bond Future | Sell | 3 | 0.00     |
| R186 On 04/08/2011 | Bond Future | Buy  | 3 | 3,529.60 |
| R186 On 03/02/2011 | Bond Future | Sell | 3 | 0.00     |
| R186 On 03/02/2011 | Bond Future | Buy  | 3 | 3,630.97 |
| R186 On 04/11/2010 | Bond Future | Buy  | 3 | 3,830.56 |
| R186 On 04/11/2010 | Bond Future | Sell | 3 | 0.00     |
| R186 On 06/05/2010 | Bond Future | Buy  | 3 | 3,578.82 |
| R186 On 06/05/2010 | Bond Future | Sell | 3 | 0.00     |
| R186 On 05/11/2009 | Bond Future | Buy  | 3 | 3,583.04 |
| R186 On 03/08/2006 | Bond Future | Sell | 3 | 0.00     |
| R186 On 03/08/2006 | Bond Future | Buy  | 3 | 3,673.96 |
| R186 On 03/08/2006 | Bond Future | Sell | 3 | 0.00     |
| R186 On 03/08/2006 | Bond Future | Buy  | 3 | 3,875.35 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 05/11/2009 | 8.75   | Put | Buy      | 3                | 0.00           |
| R186 On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 4                | 5,059.42       |
| R186 On 05/08/2010 |        |     | Sell     | 4                | 0.00           |
| R186 On 05/08/2010 |        |     | Buy      | 4                | 4,522.52       |
| R186 On 06/05/2010 |        |     | Buy      | 4                | 4,771.76       |
| R186 On 06/05/2010 |        |     | Sell     | 4                | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 4                | 4,679.41       |
| R186 On 06/08/2009 |        |     | Sell     | 4                | 0.00           |
| R186 On 02/11/2006 |        |     | Buy      | 4                | 5,268.31       |
| R186 On 02/11/2006 |        |     | Sell     | 4                | 0.00           |
| R186 On 01/02/2007 |        |     | Sell     | 4                | 0.00           |
| R186 On 01/02/2007 |        |     | Buy      | 4                | 5,140.21       |
| R186 On 03/08/2006 |        |     | Buy      | 4                | 4,830.66       |
| R186 On 03/08/2006 |        |     | Sell     | 4                | 0.00           |
| R186 On 04/05/2006 |        |     | Sell     | 4                | 0.00           |
| R186 On 04/05/2006 |        |     | Buy      | 4                | 5,550.53       |
| R186 On 03/08/2006 |        |     | Buy      | 4                | 5,431.35       |
| R186 On 03/08/2006 |        |     | Sell     | 4                | 0.00           |
| R186 On 03/11/2011 |        |     | Sell     | 5                | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 5                | 6,137.07       |
| R186 On 05/11/2009 |        |     | Buy      | 5                | 5,971.74       |
| R186 On 06/08/2009 |        |     | Buy      | 5                | 5,901.93       |
| R186 On 06/08/2009 |        |     | Sell     | 5                | 0.00           |
| R186 On 02/08/2007 |        |     | Sell     | 5                | 0.00           |
| R186 On 02/08/2007 |        |     | Buy      | 5                | 6,727.77       |
| R186 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R186 On 04/05/2006 |        |     | Buy      | 5                | 6,898.25       |
| R186 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |
| R186 On 04/05/2006 |        |     | Buy      | 5                | 6,954.90       |
| R186 On 04/05/2006 |        |     | Sell     | 5                | 0.00           |

|                    |             |      |     |      |   |           |
|--------------------|-------------|------|-----|------|---|-----------|
| R186 On 04/05/2006 | Bond Future |      |     | Buy  | 5 | 7,029.28  |
| R186 On 05/11/2009 | Bond Future | 8.75 | Put | Buy  | 5 | 0.00      |
| R186 On 03/02/2011 | Bond Future |      |     | Buy  | 6 | 6,958.19  |
| R186 On 03/02/2011 | Bond Future |      |     | Sell | 6 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |     | Sell | 6 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |     | Buy  | 6 | 7,218.67  |
| R186 On 06/08/2009 | Bond Future |      |     | Sell | 6 | 0.00      |
| R186 On 06/08/2009 | Bond Future |      |     | Buy  | 6 | 6,919.56  |
| R186 On 02/08/2007 | Bond Future |      |     | Buy  | 6 | 8,038.88  |
| R186 On 02/08/2007 | Bond Future |      |     | Sell | 6 | 0.00      |
| R186 On 02/11/2006 | Bond Future |      |     | Sell | 6 | 0.00      |
| R186 On 02/11/2006 | Bond Future |      |     | Buy  | 6 | 7,365.67  |
| R186 On 03/08/2006 | Bond Future |      |     | Buy  | 6 | 7,260.61  |
| R186 On 03/08/2006 | Bond Future |      |     | Sell | 6 | 0.00      |
| R186 On 03/11/2011 | Bond Future |      |     | Buy  | 7 | 8,202.00  |
| R186 On 03/11/2011 | Bond Future |      |     | Sell | 7 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |     | Sell | 7 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |     | Buy  | 7 | 9,516.72  |
| R186 On 03/02/2011 | Bond Future |      |     | Buy  | 8 | 9,843.59  |
| R186 On 03/02/2011 | Bond Future |      |     | Sell | 8 | 0.00      |
| R186 On 04/11/2010 | Bond Future |      |     | Buy  | 8 | 10,224.98 |
| R186 On 04/11/2010 | Bond Future |      |     | Sell | 8 | 0.00      |
| R186 On 07/05/2009 | Bond Future |      |     | Buy  | 8 | 9,901.67  |
| R186 On 07/05/2009 | Bond Future |      |     | Sell | 8 | 0.00      |
| R186 On 07/05/2009 | Bond Future |      |     | Buy  | 8 | 999.37    |
| R186 On 07/05/2009 | Bond Future |      |     | Sell | 8 | 0.00      |
| R186 On 07/05/2009 | Bond Future |      |     | Sell | 8 | 0.00      |
| R186 On 07/05/2009 | Bond Future |      |     | Buy  | 8 | 9,746.11  |
| R186 On 07/05/2009 | Bond Future |      |     | Sell | 8 | 0.00      |
| R186 On 07/05/2009 | Bond Future |      |     | Buy  | 8 | 999.37    |
| R186 On 03/11/2011 | Bond Future |      |     | Sell | 9 | 0.00      |
| R186 On 03/11/2011 | Bond Future |      |     | Buy  | 9 | 10,699.54 |
| R186 On 03/11/2011 | Bond Future |      |     | Sell | 9 | 0.00      |
| R186 On 03/11/2011 | Bond Future |      |     | Buy  | 9 | 10,709.49 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R186 On 04/08/2011 | Bond Future   |            | Sell            | 9                       | 0.00                  |
| R186 On 04/08/2011 | Bond Future   |            | Buy             | 9                       | 10,588.81             |
| R186 On 05/08/2010 | Bond Future   |            | Buy             | 9                       | 10,427.98             |
| R186 On 05/08/2010 | Bond Future   |            | Sell            | 9                       | 0.00                  |
| R186 On 06/05/2010 | Bond Future   |            | Sell            | 9                       | 0.00                  |
| R186 On 06/05/2010 | Bond Future   |            | Buy             | 9                       | 10,736.45             |
| R186 On 02/02/2012 | Bond Future   |            | Buy             | 10                      | 11,977.05             |
| R186 On 02/02/2012 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 02/02/2012 | Bond Future   |            | Buy             | 10                      | 11,936.11             |
| R186 On 02/02/2012 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 03/11/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 03/11/2011 | Bond Future   |            | Buy             | 10                      | 11,913.28             |
| R186 On 04/08/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 04/08/2011 | Bond Future   |            | Buy             | 10                      | 11,823.12             |
| R186 On 04/08/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 04/08/2011 | Bond Future   |            | Buy             | 10                      | 11,823.12             |
| R186 On 04/08/2011 | Bond Future   |            | Buy             | 10                      | 11,823.12             |
| R186 On 04/08/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 05/05/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 05/05/2011 | Bond Future   |            | Buy             | 10                      | 11,873.01             |
| R186 On 05/05/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 05/05/2011 | Bond Future   |            | Buy             | 10                      | 11,873.01             |
| R186 On 05/05/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 05/05/2011 | Bond Future   |            | Buy             | 10                      | 11,999.92             |
| R186 On 05/05/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 05/05/2011 | Bond Future   |            | Buy             | 10                      | 11,999.92             |
| R186 On 03/02/2011 | Bond Future   |            | Buy             | 10                      | 12,195.67             |
| R186 On 03/02/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 05/11/2009 | Bond Future   |            | Buy             | 10                      | 11,824.94             |
| R186 On 05/11/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R186 On 06/08/2009 | Bond Future   |            | Sell            | 10                      | 0.00                  |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 10 | 11,195.62 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 10 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 10 | 12,681.04 |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 10 | 11,465.50 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 10 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 10 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 10 | 10,951.43 |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 10 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 10 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 10 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 10 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 11 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 11 | 12,941.88 |
| R186 On 03/02/2011 | Bond Future |      |      | Buy  | 11 | 13,175.07 |
| R186 On 03/02/2011 | Bond Future |      |      | Sell | 11 | 0.00      |
| R186 On 03/02/2011 | Bond Future |      |      | Buy  | 11 | 13,440.84 |
| R186 On 03/02/2011 | Bond Future |      |      | Sell | 11 | 0.00      |
| R186 On 04/02/2010 | Bond Future |      |      | Buy  | 11 | 12,552.27 |
| R186 On 04/02/2010 | Bond Future |      |      | Sell | 11 | 0.00      |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 11 | 12,355.88 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 11 | 0.00      |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 12 | 14,401.61 |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 12 | 0.00      |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 13 | 15,666.53 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 13 | 0.00      |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 13 | 15,508.21 |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 13 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 13 | 15,526.52 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 06/08/2009 |        |     | Sell     | 13               | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 13               | 14,659.23      |
| R186 On 06/08/2009 |        |     | Buy      | 13               | 1,374.50       |
| R186 On 06/08/2009 |        |     | Sell     | 13               | 0.00           |
| R186 On 06/08/2009 |        |     | Sell     | 13               | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 13               | 1,374.50       |
| R186 On 05/11/2009 | 8.75   | Put | Buy      | 13               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 14               | 18,817.97      |
| R186 On 05/02/2009 |        |     | Sell     | 14               | 0.00           |
| R186 On 04/08/2011 |        |     | Sell     | 15               | 0.00           |
| R186 On 04/08/2011 |        |     | Buy      | 15               | 17,748.95      |
| R186 On 04/11/2010 |        |     | Buy      | 15               | 18,037.06      |
| R186 On 04/11/2010 |        |     | Sell     | 15               | 0.00           |
| R186 On 03/11/2011 |        |     | Sell     | 16               | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 16               | 19,162.15      |
| R186 On 05/02/2009 |        |     | Buy      | 16               | 20,782.38      |
| R186 On 05/02/2009 |        |     | Sell     | 16               | 0.00           |
| R186 On 03/11/2011 |        |     | Sell     | 17               | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 17               | 20,514.19      |
| R186 On 03/11/2011 |        |     | Buy      | 18               | 22,593.83      |
| R186 On 03/11/2011 |        |     | Sell     | 18               | 0.00           |
| R186 On 04/08/2011 |        |     | Sell     | 18               | 0.00           |
| R186 On 04/08/2011 |        |     | Buy      | 18               | 21,177.62      |
| R186 On 03/11/2011 |        |     | Buy      | 18               | 20,894.43      |
| R186 On 03/11/2011 |        |     | Sell     | 18               | 0.00           |
| R186 On 07/05/2009 |        |     | Sell     | 18               | 0.00           |
| R186 On 07/05/2009 |        |     | Buy      | 18               | 21,859.04      |
| R186 On 03/02/2011 |        |     | Sell     | 19               | 0.00           |
| R186 On 03/02/2011 |        |     | Buy      | 19               | 22,856.32      |
| R186 On 05/05/2011 |        |     | Sell     | 20               | 0.00           |
| R186 On 05/05/2011 |        |     | Buy      | 20               | 23,999.85      |

|                    |             |       |      |      |    |           |
|--------------------|-------------|-------|------|------|----|-----------|
| R186 On 05/02/2009 | Bond Future |       |      | Sell | 20 | 0.00      |
| R186 On 05/02/2009 | Bond Future |       |      | Buy  | 20 | 26,144.88 |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 20 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 20 | 0.00      |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Sell | 20 | 0.00      |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Buy  | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 20 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 20 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 20 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 20 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 21 | 24,566.33 |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 21 | 24,670.46 |
| R186 On 03/02/2011 | Bond Future |       |      | Buy  | 21 | 24,713.99 |
| R186 On 03/02/2011 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 03/02/2011 | Bond Future |       |      | Buy  | 21 | 25,534.70 |
| R186 On 03/02/2011 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 04/11/2010 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 21 | 26,240.17 |
| R186 On 04/11/2010 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 21 | 24,727.77 |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 21 | 24,323.98 |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 21 | 0.00      |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 21 | 23,743.23 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 06/05/2010 |        |     | Sell     | 21               | 0.00           |
| R186 On 06/05/2010 |        |     | Buy      | 21               | 24,986.99      |
| R186 On 05/08/2010 |        |     | Buy      | 21               | 24,306.07      |
| R186 On 05/08/2010 |        |     | Sell     | 21               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 21               | 26,245.71      |
| R186 On 05/02/2009 |        |     | Sell     | 21               | 0.00           |
| R186 On 05/02/2009 |        |     | Sell     | 21               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 21               | 25,646.39      |
| R186 On 03/02/2011 |        |     | Sell     | 23               | 0.00           |
| R186 On 03/02/2011 |        |     | Buy      | 23               | 28,319.16      |
| R186 On 05/02/2009 |        |     | Buy      | 23               | 31,014.55      |
| R186 On 05/02/2009 |        |     | Sell     | 23               | 0.00           |
| R186 On 02/11/2006 |        |     | Sell     | 23               | 0.00           |
| R186 On 02/11/2006 |        |     | Buy      | 23               | 28,162.40      |
| R186 On 03/08/2006 |        |     | Buy      | 23               | 28,138.43      |
| R186 On 03/08/2006 |        |     | Sell     | 23               | 0.00           |
| R186 On 05/08/2010 |        |     | Sell     | 24               | 0.00           |
| R186 On 05/08/2010 |        |     | Buy      | 24               | 27,135.12      |
| R186 On 06/08/2009 |        |     | Sell     | 24               | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 24               | 26,838.50      |
| R186 On 06/11/2008 |        |     | Buy      | 24               | 29,678.76      |
| R186 On 06/11/2008 |        |     | Sell     | 24               | 0.00           |
| R186 On 03/11/2011 |        |     | Sell     | 25               | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 25               | 30,711.94      |
| R186 On 05/02/2009 |        |     | Buy      | 25               | 29,457.35      |
| R186 On 05/02/2009 |        |     | Sell     | 25               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 25               | 29,114.58      |
| R186 On 05/02/2009 |        |     | Sell     | 25               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 25               | 27,190.20      |
| R186 On 05/02/2009 |        |     | Sell     | 25               | 0.00           |
| R186 On 04/05/2006 |        |     | Sell     | 25               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R186 On 04/05/2006 | Bond Future |      |      | Buy  | 25 | 35,197.62 |
| R186 On 04/05/2006 | Bond Future |      |      | Buy  | 25 | 35,146.42 |
| R186 On 04/05/2006 | Bond Future |      |      | Sell | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 25 | 0.00      |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 25 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 27 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 27 | 31,766.42 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 27 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 27 | 31,766.42 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 28 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 28 | 33,349.11 |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 28 | 33,467.60 |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 28 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 29 | 33,673.87 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 29 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 30 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 30 | 34,908.48 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 30 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 30 | 35,999.77 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 30 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 30 | 35,999.77 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 30 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 30 | 35,999.77 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 30 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 30 | 35,999.77 |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 30 | 35,788.18 |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 30 | 0.00      |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 30 | 35,788.18 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 06/05/2010 |        |      | Sell     | 30               | 0.00           |
| R186 On 06/05/2010 |        |      | Sell     | 30               | 0.00           |
| R186 On 06/05/2010 |        |      | Buy      | 30               | 35,788.18      |
| R186 On 06/05/2010 |        |      | Sell     | 30               | 0.00           |
| R186 On 06/05/2010 |        |      | Buy      | 30               | 35,788.18      |
| R186 On 06/05/2010 |        |      | Buy      | 30               | 35,788.18      |
| R186 On 06/05/2010 |        |      | Sell     | 30               | 0.00           |
| R186 On 06/05/2010 |        |      | Sell     | 30               | 0.00           |
| R186 On 06/05/2010 |        |      | Buy      | 30               | 35,788.18      |
| R186 On 02/11/2006 |        |      | Buy      | 30               | 37,375.04      |
| R186 On 02/11/2006 |        |      | Sell     | 30               | 0.00           |
| R186 On 03/08/2006 |        |      | Buy      | 30               | 41,187.91      |
| R186 On 03/08/2006 |        |      | Sell     | 30               | 0.00           |
| R186 On 04/05/2006 |        |      | Sell     | 30               | 0.00           |
| R186 On 04/05/2006 |        |      | Buy      | 30               | 42,069.55      |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 30               | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 30               | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 30               | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 30               | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 30               | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 30               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 30               | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Sell     | 30               | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Buy      | 30               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 30               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 30               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 30 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 30 | 0.00      |
| R186 On 04/02/2010 | Bond Future |      |      | Buy  | 31 | 35,137.00 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 31 | 0.00      |
| R186 On 04/02/2010 | Bond Future |      |      | Sell | 31 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 31 | 36,122.50 |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 32 | 40,761.54 |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 32 | 0.00      |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 33 | 37,583.84 |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 33 | 0.00      |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 34 | 0.00      |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 34 | 39,362.34 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 34 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 34 | 39,892.02 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 35 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 35 | 41,410.88 |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 35 | 42,005.32 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 35 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 35 | 41,503.35 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 35 | 0.00      |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 35 | 0.00      |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 35 | 40,869.00 |
| R186 On 06/08/2009 | Bond Future | 7.50 | Call | Buy  | 35 | 0.00      |
| R186 On 06/08/2009 | Bond Future | 7.50 | Call | Sell | 35 | 0.00      |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 36 | 45,360.84 |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 36 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 36 | 42,238.61 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 36 | 0.00      |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 36 | 42,238.61 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 36 | 0.00      |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 36 | 0.00      |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 36 | 42,282.96 |
| R186 On 07/08/2008 | Bond Future |      |      | Buy  | 36 | 41,024.18 |
| R186 On 07/08/2008 | Bond Future |      |      | Sell | 36 | 0.00      |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 07/08/2008 |        |      | Sell     | 36               | 0.00           |
| R186 On 07/08/2008 |        |      | Buy      | 36               | 37,907.06      |
| R186 On 03/11/2011 |        |      | Sell     | 38               | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 38               | 48,006.98      |
| R186 On 02/02/2012 |        |      | Buy      | 40               | 47,653.40      |
| R186 On 02/02/2012 |        |      | Sell     | 40               | 0.00           |
| R186 On 05/05/2011 |        |      | Sell     | 40               | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 40               | 47,999.69      |
| R186 On 04/02/2010 |        |      | Buy      | 40               | 45,160.08      |
| R186 On 04/02/2010 |        |      | Sell     | 40               | 0.00           |
| R186 On 05/02/2009 |        |      | Sell     | 40               | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 40               | 48,714.07      |
| R186 On 05/02/2009 |        |      | Sell     | 40               | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 40               | 48,714.07      |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 40               | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 40               | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 40               | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 40               | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 40               | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 40               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 40               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 40               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 40               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 40               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 40               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 40               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 40               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 40               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 40               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 40               | 0.00           |
| R186 On 05/08/2010 | 10.00  | Put  | Buy      | 40               | 0.00           |

|                    |             |       |      |      |    |           |
|--------------------|-------------|-------|------|------|----|-----------|
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 40 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 40 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 40 | 0.00      |
| R186 On 04/02/2010 | Bond Future |       |      | Buy  | 41 | 46,357.37 |
| R186 On 04/02/2010 | Bond Future |       |      | Sell | 41 | 0.00      |
| R186 On 04/02/2010 | Bond Future |       |      | Buy  | 44 | 48,817.33 |
| R186 On 04/02/2010 | Bond Future |       |      | Sell | 44 | 0.00      |
| R186 On 06/05/2010 | Bond Future |       |      | Buy  | 45 | 54,062.19 |
| R186 On 06/05/2010 | Bond Future |       |      | Sell | 45 | 0.00      |
| R186 On 06/05/2010 | Bond Future |       |      | Buy  | 45 | 53,682.27 |
| R186 On 06/05/2010 | Bond Future |       |      | Sell | 45 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 47 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 47 | 55,983.73 |
| R186 On 05/08/2010 | Bond Future | 9.00  | Call | Sell | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Call | Buy  | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Call | Sell | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Call | Buy  | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Put  | Sell | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Put  | Buy  | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Put  | Sell | 48 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 9.00  | Put  | Buy  | 48 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 50 | 63,485.91 |
| R186 On 04/08/2011 | Bond Future |       |      | Buy  | 50 | 59,225.07 |
| R186 On 04/08/2011 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 50 | 58,739.18 |
| R186 On 03/02/2011 | Bond Future |       |      | Buy  | 50 | 58,842.84 |
| R186 On 03/02/2011 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 50 | 59,365.03 |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 50 | 59,999.62 |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 50 | 0.00      |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 05/05/2011 |        |     | Buy      | 50               | 59,999.62      |
| R186 On 05/05/2011 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/05/2011 |        |     | Buy      | 50               | 59,999.62      |
| R186 On 05/05/2011 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/05/2011 |        |     | Buy      | 50               | 59,999.62      |
| R186 On 03/02/2011 |        |     | Sell     | 50               | 0.00           |
| R186 On 03/02/2011 |        |     | Buy      | 50               | 59,661.06      |
| R186 On 06/08/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 50               | 57,662.96      |
| R186 On 06/08/2009 |        |     | Buy      | 50               | 57,465.54      |
| R186 On 06/08/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 50               | 58,241.87      |
| R186 On 06/08/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 07/05/2009 |        |     | Buy      | 50               | 59,646.73      |
| R186 On 07/05/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 07/05/2009 |        |     | Buy      | 50               | 60,104.30      |
| R186 On 07/05/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 07/05/2009 |        |     | Buy      | 50               | 61,885.46      |
| R186 On 07/05/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/02/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 50               | 61,073.50      |
| R186 On 05/02/2009 |        |     | Buy      | 50               | 54,532.41      |
| R186 On 05/02/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/02/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 50               | 54,532.41      |
| R186 On 05/02/2009 |        |     | Buy      | 50               | 54,613.16      |
| R186 On 05/02/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 50               | 54,613.16      |
| R186 On 05/02/2009 |        |     | Sell     | 50               | 0.00           |
| R186 On 06/11/2008 |        |     | Buy      | 50               | 58,294.64      |
| R186 On 06/11/2008 |        |     | Sell     | 50               | 0.00           |

|                    |             |       |      |      |    |           |
|--------------------|-------------|-------|------|------|----|-----------|
| R186 On 06/11/2008 | Bond Future |       |      | Buy  | 50 | 60,204.05 |
| R186 On 06/11/2008 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 06/11/2008 | Bond Future |       |      | Sell | 50 | 0.00      |
| R186 On 06/11/2008 | Bond Future |       |      | Buy  | 50 | 61,003.75 |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Sell | 50 | 0.00      |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Buy  | 50 | 0.00      |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Sell | 50 | 0.00      |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Buy  | 50 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 50 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 50 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 50 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 50 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 50 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 50 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 50 | 0.00      |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 50 | 0.00      |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 52 | 0.00      |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 52 | 61,768.74 |
| R186 On 04/11/2010 | Bond Future |       |      | Sell | 53 | 0.00      |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 53 | 64,074.76 |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 53 | 63,092.18 |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 53 | 0.00      |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 53 | 0.00      |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 53 | 59,713.84 |
| R186 On 02/11/2006 | Bond Future |       |      | Sell | 53 | 0.00      |
| R186 On 02/11/2006 | Bond Future |       |      | Buy  | 53 | 65,179.26 |
| R186 On 03/08/2006 | Bond Future |       |      | Buy  | 53 | 63,900.97 |
| R186 On 03/08/2006 | Bond Future |       |      | Sell | 53 | 0.00      |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 56 | 70,059.72 |
| R186 On 04/11/2010 | Bond Future |       |      | Sell | 56 | 0.00      |
| R186 On 07/05/2009 | Bond Future |       |      | Buy  | 57 | 70,305.38 |
| R186 On 07/05/2009 | Bond Future |       |      | Sell | 57 | 0.00      |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 58 | 73,539.75 |
| R186 On 04/11/2010 | Bond Future |       |      | Sell | 58 | 0.00      |

| Contract           |             | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|--------|------|----------|------------------|----------------|
| R186 On 03/11/2011 | Bond Future | 8.75   | Call | Buy      | 58               | 0.00           |
| R186 On 03/11/2011 | Bond Future | 8.75   | Call | Sell     | 58               | 0.00           |
| R186 On 06/05/2010 | Bond Future |        |      | Buy      | 60               | 71,576.36      |
| R186 On 06/05/2010 | Bond Future |        |      | Sell     | 60               | 0.00           |
| R186 On 02/02/2012 | Bond Future | 7.75   | Call | Sell     | 60               | 0.00           |
| R186 On 02/02/2012 | Bond Future | 7.75   | Call | Buy      | 60               | 0.00           |
| R186 On 02/02/2012 | Bond Future | 6.75   | Call | Buy      | 60               | 0.00           |
| R186 On 02/02/2012 | Bond Future | 6.75   | Call | Sell     | 60               | 0.00           |
| R186 On 05/05/2011 | Bond Future | 8.00   | Call | Sell     | 60               | 0.00           |
| R186 On 05/05/2011 | Bond Future | 8.00   | Call | Buy      | 60               | 0.00           |
| R186 On 05/05/2011 | Bond Future | 8.00   | Call | Sell     | 60               | 0.00           |
| R186 On 05/05/2011 | Bond Future | 8.00   | Call | Buy      | 60               | 0.00           |
| R186 On 03/02/2011 | Bond Future | 7.75   | Call | Sell     | 60               | 0.00           |
| R186 On 03/02/2011 | Bond Future | 7.75   | Call | Buy      | 60               | 0.00           |
| R186 On 04/11/2010 | Bond Future | 8.75   | Call | Buy      | 60               | 0.00           |
| R186 On 04/11/2010 | Bond Future | 8.75   | Call | Sell     | 60               | 0.00           |
| R186 On 04/11/2010 | Bond Future | 8.75   | Call | Sell     | 60               | 0.00           |
| R186 On 04/11/2010 | Bond Future | 8.75   | Call | Buy      | 60               | 0.00           |
| R186 On 05/08/2010 | Bond Future | 10.00  | Put  | Sell     | 60               | 0.00           |
| R186 On 05/08/2010 | Bond Future | 10.00  | Put  | Buy      | 60               | 0.00           |
| R186 On 04/11/2010 | Bond Future |        |      | Buy      | 62               | 77,827.08      |
| R186 On 04/11/2010 | Bond Future |        |      | Sell     | 62               | 0.00           |
| R186 On 04/11/2010 | Bond Future |        |      | Sell     | 62               | 0.00           |
| R186 On 04/11/2010 | Bond Future |        |      | Buy      | 62               | 77,827.08      |
| R186 On 06/08/2009 | Bond Future |        |      | Sell     | 63               | 0.00           |
| R186 On 06/08/2009 | Bond Future |        |      | Buy      | 63               | 73,496.05      |
| R186 On 04/02/2010 | Bond Future |        |      | Sell     | 64               | 0.00           |
| R186 On 04/02/2010 | Bond Future |        |      | Buy      | 64               | 72,851.35      |
| R186 On 05/11/2009 | Bond Future |        |      | Buy      | 65               | 76,956.20      |
| R186 On 05/11/2009 | Bond Future |        |      | Sell     | 65               | 0.00           |
| R186 On 07/05/2009 | Bond Future |        |      | Sell     | 69               | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 69 | 83,792.99 |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 69 | 90,118.40 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 69 | 0.00      |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 70 | 87,537.21 |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 70 | 81,857.57 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 70 | 82,139.81 |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 70 | 82,139.81 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 70 | 83,155.81 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 70 | 83,999.46 |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 70 | 80,965.86 |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 70 | 90,239.71 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 70 | 82,970.50 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 70 | 86,771.29 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 70 | 83,414.53 |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 70 | 84,427.92 |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 70 | 85,615.94 |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 70 | 0.00      |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 70 | 0.00      |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 70 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 70 | 0.00      |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 70 | 0.00      |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 70 | 0.00      |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 70               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 70               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 70               | 0.00           |
| R186 On 07/05/2009 | 8.00   | Call | Buy      | 70               | 0.00           |
| R186 On 07/05/2009 | 8.00   | Call | Sell     | 70               | 0.00           |
| R186 On 05/08/2010 |        |      | Sell     | 71               | 0.00           |
| R186 On 05/08/2010 |        |      | Buy      | 71               | 81,549.16      |
| R186 On 04/11/2010 |        |      | Sell     | 75               | 0.00           |
| R186 On 04/11/2010 |        |      | Buy      | 75               | 95,330.03      |
| R186 On 04/02/2010 |        |      | Buy      | 75               | 84,751.46      |
| R186 On 04/02/2010 |        |      | Sell     | 75               | 0.00           |
| R186 On 03/11/2011 |        |      | Sell     | 76               | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 76               | 92,669.84      |
| R186 On 05/11/2009 |        |      | Buy      | 77               | 90,874.14      |
| R186 On 05/11/2009 |        |      | Sell     | 77               | 0.00           |
| R186 On 05/11/2009 |        |      | Sell     | 77               | 0.00           |
| R186 On 05/11/2009 |        |      | Buy      | 77               | 90,822.36      |
| R186 On 03/11/2011 |        |      | Sell     | 80               | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 80               | 98,986.16      |
| R186 On 07/05/2009 |        |      | Buy      | 80               | 97,395.77      |
| R186 On 07/05/2009 |        |      | Sell     | 80               | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 80               | 99,446.98      |
| R186 On 05/02/2009 |        |      | Sell     | 80               | 0.00           |
| R186 On 02/05/2008 |        |      | Buy      | 80               | 94,770.75      |
| R186 On 02/05/2008 |        |      | Sell     | 80               | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 80               | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 80               | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 80               | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 80               | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 80               | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 80               | 0.00           |

|                    |             |       |      |      |    |            |
|--------------------|-------------|-------|------|------|----|------------|
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Buy  | 80 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Sell | 80 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75  | Call | Sell | 80 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75  | Call | Buy  | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 80 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 80 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 80 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 80 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 80 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 80 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 80 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 80 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Sell | 81 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Buy  | 81 | 90,964.52  |
| R186 On 06/05/2010 | Bond Future |       |      | Buy  | 81 | 92,493.65  |
| R186 On 06/05/2010 | Bond Future |       |      | Sell | 81 | 0.00       |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 83 | 98,711.75  |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 83 | 0.00       |
| R186 On 04/08/2011 | Bond Future |       |      | Sell | 90 | 0.00       |
| R186 On 04/08/2011 | Bond Future |       |      | Buy  | 90 | 105,642.18 |
| R186 On 04/08/2011 | Bond Future |       |      | Sell | 90 | 0.00       |
| R186 On 04/08/2011 | Bond Future |       |      | Buy  | 90 | 105,659.12 |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 90 | 107,650.45 |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 90 | 0.00       |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 90 | 0.00       |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 90 | 107,650.45 |
| R186 On 05/11/2009 | Bond Future |       |      | Buy  | 90 | 106,424.47 |
| R186 On 05/11/2009 | Bond Future |       |      | Sell | 90 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 07/05/2009 |        |      | Buy      | 90               | 111,488.13     |
| R186 On 07/05/2009 |        |      | Sell     | 90               | 0.00           |
| R186 On 07/05/2009 |        |      | Sell     | 90               | 0.00           |
| R186 On 07/05/2009 |        |      | Buy      | 90               | 111,412.67     |
| R186 On 07/05/2009 |        |      | Buy      | 90               | 114,828.13     |
| R186 On 07/05/2009 |        |      | Sell     | 90               | 0.00           |
| R186 On 07/08/2008 |        |      | Sell     | 90               | 0.00           |
| R186 On 07/08/2008 |        |      | Buy      | 90               | 98,330.51      |
| R186 On 07/08/2008 |        |      | Buy      | 90               | 100,448.69     |
| R186 On 07/08/2008 |        |      | Sell     | 90               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 90               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 90               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 90               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 90               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 90               | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 90               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 90               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 90               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 90               | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 90               | 0.00           |
| R186 On 07/05/2009 | 8.00   | Call | Buy      | 90               | 0.00           |
| R186 On 07/05/2009 | 8.00   | Call | Sell     | 90               | 0.00           |
| R186 On 03/11/2011 |        |      | Sell     | 93               | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 93               | 113,764.21     |
| R186 On 07/05/2009 | 6.50   | Call | Sell     | 97               | 0.00           |
| R186 On 07/05/2009 | 6.50   | Call | Buy      | 97               | 0.00           |
| R186 On 07/05/2009 | 6.50   | Call | Buy      | 97               | 0.00           |
| R186 On 07/05/2009 | 6.50   | Call | Sell     | 97               | 0.00           |
| R186 On 03/11/2011 |        |      | Sell     | 99               | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 99               | 119,000.21     |
| R186 On 03/11/2011 |        |      | Sell     | 99               | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 99  | 117,649.36 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 99  | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 99  | 116,476.89 |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 100 | 119,132.78 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 100 | 117,483.73 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 100 | 119,999.23 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 100 | 119,999.23 |
| R186 On 03/02/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 03/02/2011 | Bond Future |      |      | Buy  | 100 | 120,753.15 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 100 | 116,827.63 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 100 | 0.00       |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 100 | 122,147.00 |
| R186 On 02/02/2012 | Bond Future | 8.00 | Call | Sell | 100 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 8.00 | Call | Buy  | 100 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 8.00 | Call | Buy  | 100 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 8.00 | Call | Sell | 100 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 8.00 | Call | Buy  | 100 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 8.00 | Call | Sell | 100 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 100 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 100 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Sell | 100 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 100 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 100 | 0.00       |



| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 100            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 100            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 100            | 0.00       |
| R186 On 02/02/2012 | Bond Future | 9.00 | Put      | Buy              | 100            | 0.00       |
| R186 On 02/02/2012 | Bond Future | 9.00 | Put      | Sell             | 100            | 0.00       |
| R186 On 02/02/2012 | Bond Future | 9.00 | Put      | Sell             | 100            | 0.00       |
| R186 On 02/02/2012 | Bond Future | 9.00 | Put      | Buy              | 100            | 0.00       |
| R186 On 02/02/2012 | Bond Future | 9.00 | Put      | Buy              | 100            | 0.00       |
| R186 On 02/02/2012 | Bond Future | 9.00 | Put      | Sell             | 100            | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |          | Buy              | 104            | 120,808.37 |
| R186 On 05/05/2011 | Bond Future |      |          | Sell             | 104            | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |          | Buy              | 105            | 132,814.72 |
| R186 On 04/11/2010 | Bond Future |      |          | Sell             | 105            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 106            | 124,940.35 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 106            | 0.00       |
| R186 On 04/02/2010 | Bond Future |      |          | Sell             | 108            | 0.00       |
| R186 On 04/02/2010 | Bond Future |      |          | Buy              | 108            | 122,936.65 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 110            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 110            | 130,600.12 |
| R186 On 07/08/2008 | Bond Future |      |          | Sell             | 110            | 0.00       |
| R186 On 07/08/2008 | Bond Future |      |          | Buy              | 110            | 124,239.76 |
| R186 On 07/08/2008 | Bond Future |      |          | Buy              | 110            | 125,607.99 |
| R186 On 07/08/2008 | Bond Future |      |          | Sell             | 110            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 110            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 110            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 110            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 110            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 110            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 110            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 110            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 110            | 0.00       |

|                    |             |       |      |      |     |            |
|--------------------|-------------|-------|------|------|-----|------------|
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 110 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 110 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 110 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 110 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 110 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 110 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 110 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 110 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Buy  | 114 | 129,766.46 |
| R186 On 04/02/2010 | Bond Future |       |      | Sell | 114 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Sell | 114 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Buy  | 114 | 129,766.46 |
| R186 On 06/08/2009 | Bond Future |       |      | Sell | 114 | 0.00       |
| R186 On 06/08/2009 | Bond Future |       |      | Buy  | 114 | 131,460.55 |
| R186 On 06/08/2009 | Bond Future |       |      | Buy  | 114 | 131,460.55 |
| R186 On 06/08/2009 | Bond Future |       |      | Sell | 114 | 0.00       |
| R186 On 05/11/2009 | Bond Future |       |      | Sell | 115 | 0.00       |
| R186 On 05/11/2009 | Bond Future |       |      | Buy  | 115 | 137,440.12 |
| R186 On 07/05/2009 | Bond Future |       |      | Buy  | 116 | 142,056.41 |
| R186 On 07/05/2009 | Bond Future |       |      | Sell | 116 | 0.00       |
| R186 On 05/02/2009 | Bond Future |       |      | Buy  | 118 | 147,475.88 |
| R186 On 05/02/2009 | Bond Future |       |      | Sell | 118 | 0.00       |
| R186 On 05/02/2009 | Bond Future |       |      | Sell | 118 | 0.00       |
| R186 On 05/02/2009 | Bond Future |       |      | Buy  | 118 | 144,108.29 |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 120 | 0.00       |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 120 | 143,999.08 |
| R186 On 05/02/2009 | Bond Future |       |      | Sell | 120 | 0.00       |
| R186 On 05/02/2009 | Bond Future |       |      | Buy  | 120 | 137,760.53 |
| R186 On 02/05/2008 | Bond Future |       |      | Buy  | 120 | 141,187.51 |
| R186 On 02/05/2008 | Bond Future |       |      | Sell | 120 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 120 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 120 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 120 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 120 | 0.00       |

| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 120            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 120            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 120            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 120            | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call     | Sell             | 120            | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call     | Buy              | 120            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 120            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 120            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 120            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 120            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 122            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 122            | 155,964.46 |
| R186 On 06/05/2010 | Bond Future |      |          | Sell             | 122            | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |          | Buy              | 122            | 146,568.59 |
| R186 On 06/05/2010 | Bond Future |      |          | Buy              | 122            | 10,560.32  |
| R186 On 06/05/2010 | Bond Future |      |          | Sell             | 122            | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |          | Sell             | 122            | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |          | Buy              | 122            | 10,560.32  |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 125            | 153,185.25 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 125            | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |          | Buy              | 127            | 141,646.86 |
| R186 On 06/08/2009 | Bond Future |      |          | Sell             | 127            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 128            | 154,701.15 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 128            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 130            | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 130            | 158,638.62 |
| R186 On 04/08/2011 | Bond Future |      |          | Sell             | 130            | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |          | Buy              | 130            | 153,811.83 |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 130            | 156,019.76 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 130            | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call     | Sell             | 130            | 0.00       |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 130 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 130 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 130 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Sell | 130 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 130 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 130 | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 139 | 164,487.36 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 139 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 140 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 140 | 162,284.08 |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 140 | 159,855.51 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 140 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 140 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 140 | 167,998.92 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 140 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 140 | 167,998.92 |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 140 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 140 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Sell | 140 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 140 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Sell | 140 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 140 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Sell | 140 | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 140 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 140 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 140 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 140 | 0.00       |

| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 140            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 140            | 0.00       |
| R186 On 05/08/2010 | Bond Future |      |          | Sell             | 143            | 0.00       |
| R186 On 05/08/2010 | Bond Future |      |          | Buy              | 143            | 161,680.12 |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.50 | Call     | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Sell             | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Buy              | 144            | 0.00       |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Sell             | 144            | 0.00       |
| R186 On 04/02/2010 | Bond Future |      |          | Buy              | 149            | 169,607.04 |
| R186 On 04/02/2010 | Bond Future |      |          | Sell             | 149            | 0.00       |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 150 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 150 | 192,833.60 |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 150 | 193,571.61 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 150 | 0.00       |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 150 | 0.00       |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 150 | 188,567.30 |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 150 | 198,464.04 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 150 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 150 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 150 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 150 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 150 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 150 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 150 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 150 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 150 | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 151 | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 151 | 177,240.80 |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 152 | 177,598.97 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 152 | 0.00       |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 152 | 0.00       |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 152 | 192,751.73 |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 153 | 0.00       |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 153 | 172,986.42 |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 158 | 195,385.17 |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 158 | 0.00       |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 158 | 0.00       |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 158 | 185,575.20 |
| R186 On 07/08/2008 | Bond Future |      |      | Buy  | 158 | 180,050.57 |
| R186 On 07/08/2008 | Bond Future |      |      | Sell | 158 | 0.00       |
| R186 On 07/08/2008 | Bond Future |      |      | Sell | 158 | 0.00       |
| R186 On 07/08/2008 | Bond Future |      |      | Buy  | 158 | 166,369.88 |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 159 | 0.00       |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 159 | 187,360.64 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 03/11/2011 |        |      | Buy      | 159              | 192,995.96     |
| R186 On 03/11/2011 |        |      | Sell     | 159              | 0.00           |
| R186 On 03/11/2011 |        |      | Sell     | 160              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 160              | 197,052.61     |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 160              | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 160              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 160              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 160              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 160              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 160              | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 162              | 203,058.48     |
| R186 On 05/02/2009 |        |      | Sell     | 162              | 0.00           |
| R186 On 07/05/2009 |        |      | Buy      | 162              | 208,569.88     |
| R186 On 07/05/2009 |        |      | Sell     | 162              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 165              | 202,922.45     |
| R186 On 03/11/2011 |        |      | Sell     | 165              | 0.00           |
| R186 On 02/02/2012 |        |      | Sell     | 165              | 0.00           |
| R186 On 02/02/2012 |        |      | Buy      | 165              | 197,102.65     |
| R186 On 05/08/2010 |        |      | Sell     | 165              | 0.00           |
| R186 On 05/08/2010 |        |      | Buy      | 165              | 186,553.98     |
| R186 On 03/11/2011 |        |      | Sell     | 170              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 170              | 202,462.93     |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 170              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 170              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 170              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 170              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 170              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 170              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 170              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 170              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 170              | 0.00           |

|                    |             |       |      |      |     |            |
|--------------------|-------------|-------|------|------|-----|------------|
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Sell | 170 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Buy  | 170 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Sell | 170 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Buy  | 170 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75  | Call | Sell | 170 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75  | Call | Sell | 170 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75  | Call | Buy  | 170 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 170 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 170 | 0.00       |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 180 | 0.00       |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 180 | 228,952.10 |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 180 | 0.00       |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 180 | 215,998.61 |
| R186 On 03/11/2011 | Bond Future | 8.75  | Call | Sell | 180 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75  | Call | Buy  | 180 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 180 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 180 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 180 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 180 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 180 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 180 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 180 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 180 | 0.00       |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 183 | 0.00       |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 183 | 206,905.33 |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 187 | 225,331.56 |
| R186 On 04/11/2010 | Bond Future |       |      | Sell | 187 | 0.00       |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 187 | 0.00       |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 187 | 221,669.07 |
| R186 On 06/05/2010 | Bond Future |       |      | Buy  | 187 | 217,573.68 |
| R186 On 06/05/2010 | Bond Future |       |      | Sell | 187 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Sell | 189 | 0.00       |
| R186 On 04/02/2010 | Bond Future |       |      | Buy  | 189 | 215,139.13 |
| R186 On 05/02/2009 | Bond Future |       |      | Buy  | 190 | 211,092.62 |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 05/02/2009 |        |      | Sell     | 190              | 0.00           |
| R186 On 06/11/2008 |        |      | Sell     | 190              | 0.00           |
| R186 On 06/11/2008 |        |      | Buy      | 190              | 214,918.10     |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 190              | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 190              | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 190              | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 190              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Sell     | 190              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Buy      | 190              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Sell     | 190              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Buy      | 190              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Sell     | 190              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Buy      | 190              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 190              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 190              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 190              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 190              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 190              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 190              | 0.00           |
| R186 On 03/11/2011 |        |      | Sell     | 191              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 191              | 235,565.69     |
| R186 On 03/11/2011 |        |      | Sell     | 198              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 198              | 249,683.05     |
| R186 On 05/11/2009 |        |      | Buy      | 198              | 229,380.66     |
| R186 On 05/11/2009 |        |      | Sell     | 198              | 0.00           |
| R186 On 04/08/2011 |        |      | Sell     | 200              | 0.00           |
| R186 On 04/08/2011 |        |      | Buy      | 200              | 237,760.42     |
| R186 On 03/11/2011 |        |      | Buy      | 200              | 236,319.32     |
| R186 On 03/11/2011 |        |      | Sell     | 200              | 0.00           |
| R186 On 06/08/2009 |        |      | Buy      | 200              | 225,526.60     |
| R186 On 06/08/2009 |        |      | Sell     | 200              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 02/05/2008 | Bond Future |      |      | Sell | 200 | 0.00       |
| R186 On 02/05/2008 | Bond Future |      |      | Buy  | 200 | 233,617.54 |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 200 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 200 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 200 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 200 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 8.70 | Call | Sell | 200 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 8.70 | Call | Buy  | 200 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 200 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 200 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 200 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 200 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 8.95 | Put  | Sell | 200 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 8.95 | Put  | Buy  | 200 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 201 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 201 | 236,331.70 |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 202 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 202 | 257,945.98 |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 210 | 246,913.72 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 210 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 210 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 210 | 246,913.72 |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 210 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 210 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 210 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 210 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 210 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 210 | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 218 | 262,278.37 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 218 | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 219 | 261,562.17 |
| R186 On 05/11/2009 | Bond Future | 8.75 | Put  | Buy  | 219 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 220 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 220 | 265,209.05 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 06/08/2009 |        |      | Sell     | 220              | 0.00           |
| R186 On 06/08/2009 |        |      | Buy      | 220              | 258,872.44     |
| R186 On 07/05/2009 |        |      | Buy      | 220              | 283,733.19     |
| R186 On 07/05/2009 |        |      | Sell     | 220              | 0.00           |
| R186 On 05/02/2009 |        |      | Sell     | 220              | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 220              | 276,222.61     |
| R186 On 06/11/2008 |        |      | Sell     | 220              | 0.00           |
| R186 On 06/11/2008 |        |      | Buy      | 220              | 271,126.83     |
| R186 On 05/02/2009 |        |      | Buy      | 220              | 267,623.95     |
| R186 On 05/02/2009 |        |      | Sell     | 220              | 0.00           |
| R186 On 07/08/2008 |        |      | Buy      | 220              | 279,865.01     |
| R186 On 07/08/2008 |        |      | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 220              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 220              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 220              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 220              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 220              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 220              | 0.00           |
| R186 On 03/02/2011 | 7.75   | Call | Sell     | 220              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 220 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 220 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 220 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 220 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 220 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 220 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 220 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 224 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 224 | 287,821.54 |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 228 | 0.00       |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 228 | 257,783.69 |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 230 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 230 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 230 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 230 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 230 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 230 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 232 | 273,686.46 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 232 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 235 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 235 | 278,626.79 |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 240 | 294,115.68 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 240 | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 240 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 240 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 240 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 240 | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 240 | 0.00       |

| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 240            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 240            | 0.00       |
| R186 On 05/11/2009 | Bond Future | 7.75 | Call     | Sell             | 240            | 0.00       |
| R186 On 05/11/2009 | Bond Future | 7.75 | Call     | Buy              | 240            | 0.00       |
| R186 On 05/11/2009 | Bond Future | 8.75 | Put      | Sell             | 240            | 0.00       |
| R186 On 05/11/2009 | Bond Future | 8.75 | Put      | Sell             | 240            | 0.00       |
| R186 On 05/11/2009 | Bond Future | 8.75 | Put      | Buy              | 240            | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |          | Sell             | 241            | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |          | Buy              | 241            | 286,432.02 |
| R186 On 04/08/2011 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |          | Buy              | 250            | 293,427.00 |
| R186 On 05/05/2011 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |          | Buy              | 250            | 295,246.18 |
| R186 On 05/05/2011 | Bond Future |      |          | Buy              | 250            | 299,146.95 |
| R186 On 05/05/2011 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |          | Buy              | 250            | 299,998.08 |
| R186 On 06/08/2009 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |          | Buy              | 250            | 279,544.70 |
| R186 On 06/08/2009 | Bond Future |      |          | Buy              | 250            | 292,710.28 |
| R186 On 06/08/2009 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |          | Buy              | 250            | 291,258.35 |
| R186 On 06/08/2009 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |          | Buy              | 250            | 298,382.00 |
| R186 On 07/05/2009 | Bond Future |      |          | Sell             | 250            | 0.00       |
| R186 On 03/11/2011 | Bond Future | 7.80 | Call     | Buy              | 250            | 0.00       |
| R186 On 03/11/2011 | Bond Future | 7.80 | Call     | Sell             | 250            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 250            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 250            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 250            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 250            | 0.00       |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 03/11/2011 | Bond Future | 8.20 | Put  | Buy  | 250 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.20 | Put  | Sell | 250 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.00 | Put  | Sell | 250 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.00 | Put  | Buy  | 250 | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 254 | 301,541.15 |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 254 | 0.00       |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 255 | 0.00       |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 255 | 290,538.48 |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 255 | 296,913.30 |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 255 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 255 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 255 | 296,913.30 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 256 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 256 | 316,480.56 |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 260 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 260 | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 264 | 313,412.85 |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 264 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 265 | 318,924.35 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 265 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 265 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 265 | 318,924.35 |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 265 | 311,112.49 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 265 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 265 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 265 | 318,924.35 |
| R186 On 07/08/2008 | Bond Future |      |      | Buy  | 270 | 308,310.52 |
| R186 On 07/08/2008 | Bond Future |      |      | Sell | 270 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 270 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 270 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 270 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 270 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 270 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 270 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 04/02/2010 |        |      | Buy      | 277              | 314,740.20     |
| R186 On 04/02/2010 |        |      | Sell     | 277              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Sell     | 280              | 0.00           |
| R186 On 02/02/2012 | 7.75   | Call | Buy      | 280              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Buy      | 280              | 0.00           |
| R186 On 02/02/2012 | 6.75   | Call | Sell     | 280              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 280              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 280              | 0.00           |
| R186 On 05/05/2011 |        |      | Sell     | 285              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 285              | 338,540.19     |
| R186 On 05/05/2011 |        |      | Sell     | 290              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 290              | 347,997.77     |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 290              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 290              | 0.00           |
| R186 On 05/05/2011 |        |      | Sell     | 298              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 298              | 353,982.37     |
| R186 On 05/11/2009 |        |      | Sell     | 300              | 0.00           |
| R186 On 05/11/2009 |        |      | Buy      | 300              | 359,275.74     |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 300              | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Buy      | 300              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 309              | 365,339.01     |
| R186 On 03/11/2011 |        |      | Sell     | 309              | 0.00           |
| R186 On 04/02/2010 |        |      | Buy      | 314              | 357,426.92     |
| R186 On 04/02/2010 |        |      | Sell     | 314              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 316              | 396,268.80     |
| R186 On 03/11/2011 |        |      | Sell     | 316              | 0.00           |
| R186 On 06/08/2009 |        |      | Buy      | 330              | 384,914.48     |
| R186 On 06/08/2009 |        |      | Sell     | 330              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 330              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 330              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 330              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 330 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 330 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 330 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 340 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 340 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 340 | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 340 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 346 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 346 | 435,932.35 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 350 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 350 | 419,997.31 |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 350 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 350 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 350 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 350 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 350 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 350 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 355 | 0.00       |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 355 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 356 | 448,925.08 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 356 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 360 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 360 | 431,997.23 |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 360 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 360 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 370 | 0.00       |



| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R186 On 03/11/2011 | Bond Future | 8.75 | Call     | Buy              | 370            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Sell             | 370            | 0.00       |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call     | Buy              | 370            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 380            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 380            | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |          | Buy              | 390            | 507,099.65 |
| R186 On 05/11/2009 | Bond Future |      |          | Sell             | 390            | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |          | Sell             | 390            | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |          | Buy              | 390            | 466,292.50 |
| R186 On 05/11/2009 | Bond Future |      |          | Sell             | 390            | 0.00       |
| R186 On 05/11/2009 | Bond Future |      |          | Buy              | 390            | 507,099.65 |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 392            | 494,322.00 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 392            | 0.00       |
| R186 On 03/02/2011 | Bond Future |      |          | Buy              | 400            | 464,254.36 |
| R186 On 03/02/2011 | Bond Future |      |          | Sell             | 400            | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |          | Sell             | 400            | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |          | Buy              | 400            | 471,753.04 |
| R186 On 06/08/2009 | Bond Future |      |          | Sell             | 400            | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |          | Buy              | 400            | 446,535.72 |
| R186 On 06/08/2009 | Bond Future |      |          | Sell             | 400            | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |          | Buy              | 400            | 461,265.08 |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call     | Sell             | 400            | 0.00       |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call     | Buy              | 400            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 400            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 400            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Sell             | 400            | 0.00       |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call     | Buy              | 400            | 0.00       |
| R186 On 03/02/2011 | Bond Future |      |          | Sell             | 406            | 0.00       |
| R186 On 03/02/2011 | Bond Future |      |          | Buy              | 406            | 502,357.93 |
| R186 On 04/11/2010 | Bond Future |      |          | Buy              | 406            | 516,351.41 |
| R186 On 04/11/2010 | Bond Future |      |          | Sell             | 406            | 0.00       |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 420 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 420 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 420 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 420 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.35 | Call | Sell | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.35 | Call | Buy  | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.35 | Call | Buy  | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.35 | Call | Sell | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.55 | Put  | Sell | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.55 | Put  | Buy  | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.55 | Put  | Buy  | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.55 | Put  | Sell | 425 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 440 | 0.00       |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 440 | 0.00       |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 458 | 0.00       |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 458 | 553,344.42 |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 458 | 553,344.42 |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 458 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 460 | 0.00       |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 460 | 551,996.46 |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call | Sell | 484 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call | Buy  | 484 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put  | Sell | 484 | 0.00       |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put  | Buy  | 484 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 489 | 595,082.19 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 489 | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 490 | 575,021.62 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 490 | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 490 | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 490 | 606,907.97 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 490 | 0.00       |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 490 | 589,218.29 |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 490 | 606,907.97 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 490 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 05/08/2010 |        |      | Buy      | 491              | 569,323.49     |
| R186 On 05/08/2010 |        |      | Sell     | 491              | 0.00           |
| R186 On 04/08/2011 |        |      | Sell     | 500              | 0.00           |
| R186 On 04/08/2011 |        |      | Buy      | 500              | 586,055.45     |
| R186 On 03/11/2011 |        |      | Buy      | 500              | 588,252.00     |
| R186 On 03/11/2011 |        |      | Sell     | 500              | 0.00           |
| R186 On 05/05/2011 |        |      | Sell     | 500              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 500              | 596,880.95     |
| R186 On 05/05/2011 |        |      | Sell     | 500              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 500              | 594,630.70     |
| R186 On 05/05/2011 |        |      | Buy      | 500              | 593,650.30     |
| R186 On 05/05/2011 |        |      | Sell     | 500              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 500              | 613,881.70     |
| R186 On 05/05/2011 |        |      | Sell     | 500              | 0.00           |
| R186 On 04/11/2010 |        |      | Sell     | 500              | 0.00           |
| R186 On 04/11/2010 |        |      | Buy      | 500              | 630,115.10     |
| R186 On 06/11/2008 |        |      | Sell     | 500              | 0.00           |
| R186 On 06/11/2008 |        |      | Sell     | 500              | 0.00           |
| R186 On 06/11/2008 |        |      | Buy      | 500              | 593,710.00     |
| R186 On 06/11/2008 |        |      | Buy      | 500              | 593,958.25     |
| R186 On 07/08/2008 |        |      | Buy      | 500              | 570,945.40     |
| R186 On 07/08/2008 |        |      | Sell     | 500              | 0.00           |
| R186 On 07/08/2008 |        |      | Buy      | 500              | 572,455.80     |
| R186 On 07/08/2008 |        |      | Sell     | 500              | 0.00           |
| R186 On 05/08/2010 |        |      | Buy      | 509              | 579,185.04     |
| R186 On 05/08/2010 |        |      | Sell     | 509              | 0.00           |
| R186 On 05/11/2009 |        |      | Sell     | 533              | 0.00           |
| R186 On 05/11/2009 |        |      | Buy      | 533              | 612,970.95     |
| R186 On 03/11/2011 | 8.75   | Call | Sell     | 540              | 0.00           |
| R186 On 03/11/2011 | 8.75   | Call | Buy      | 540              | 0.00           |
| R186 On 05/05/2011 | 8.00   | Call | Sell     | 540              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 540 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 556 | 670,777.64 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 556 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 563 | 686,703.88 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 563 | 0.00       |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 563 | 0.00       |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 563 | 666,369.90 |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 563 | 660,638.84 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 563 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 581 | 0.00       |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 581 | 712,454.79 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 581 | 0.00       |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 581 | 678,929.00 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 590 | 0.00       |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 590 | 682,936.62 |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 590 | 695,288.80 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 590 | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 600 | 717,213.60 |
| R186 On 04/02/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R186 On 04/02/2010 | Bond Future |      |      | Buy  | 600 | 669,105.96 |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 600 | 753,668.04 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 600 | 0.00       |
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 600 | 785,410.50 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 600 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 600 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 600 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 600 | 0.00       |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 600 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 8.35 | Call | Buy  | 600 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 8.35 | Call | Sell | 600 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 9.70 | Put  | Buy  | 600 | 0.00       |
| R186 On 04/08/2011 | Bond Future | 9.70 | Put  | Sell | 600 | 0.00       |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 610 | 770,385.10 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 04/11/2010 |        |      | Sell     | 610              | 0.00           |
| R186 On 03/11/2011 |        |      | Sell     | 645              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 645              | 787,276.94     |
| R186 On 04/11/2010 |        |      | Buy      | 651              | 831,713.82     |
| R186 On 04/11/2010 |        |      | Sell     | 651              | 0.00           |
| R186 On 05/05/2011 |        |      | Sell     | 660              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 660              | 791,994.92     |
| R186 On 03/11/2011 |        |      | Sell     | 666              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 666              | 818,939.77     |
| R186 On 03/11/2011 |        |      | Sell     | 700              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 700              | 847,411.18     |
| R186 On 03/11/2011 |        |      | Sell     | 704              | 0.00           |
| R186 On 03/11/2011 |        |      | Buy      | 704              | 894,454.04     |
| R186 On 03/11/2011 |        |      | Buy      | 704              | 894,454.04     |
| R186 On 03/11/2011 |        |      | Sell     | 704              | 0.00           |
| R186 On 05/05/2011 |        |      | Sell     | 710              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 710              | 843,380.81     |
| R186 On 07/08/2008 |        |      | Buy      | 720              | 822,161.38     |
| R186 On 07/08/2008 |        |      | Sell     | 720              | 0.00           |
| R186 On 04/02/2010 |        |      | Buy      | 730              | 838,665.98     |
| R186 On 04/02/2010 |        |      | Sell     | 730              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Sell     | 730              | 0.00           |
| R186 On 04/11/2010 | 8.75   | Call | Buy      | 730              | 0.00           |
| R186 On 06/08/2009 |        |      | Buy      | 743              | 872,288.98     |
| R186 On 06/08/2009 |        |      | Sell     | 743              | 0.00           |
| R186 On 07/05/2009 |        |      | Sell     | 743              | 0.00           |
| R186 On 07/05/2009 |        |      | Buy      | 743              | 894,191.66     |
| R186 On 05/05/2011 |        |      | Sell     | 750              | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 750              | 898,219.88     |
| R186 On 04/08/2011 |        |      | Buy      | 750              | 871,390.50     |
| R186 On 04/08/2011 |        |      | Sell     | 750              | 0.00           |

|                    |             |      |      |      |     |              |
|--------------------|-------------|------|------|------|-----|--------------|
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 805 | 969,666.05   |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 805 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 820 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 820 | 0.00         |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Sell | 860 | 0.00         |
| R186 On 03/02/2011 | Bond Future | 7.75 | Call | Buy  | 860 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 860 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 860 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 860 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 860 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 861 | 1,031,724.33 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 861 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 878 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 878 | 1,081,070.43 |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 888 | 0.00         |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 888 | 1,003,999.62 |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 900 | 1,076,324.40 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 900 | 0.00         |
| R186 On 05/11/2009 | Bond Future |      |      | Buy  | 900 | 1,055,956.59 |
| R186 On 05/11/2009 | Bond Future |      |      | Sell | 900 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 910 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 910 | 1,091,992.99 |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 920 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 920 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 931 | 1,125,471.28 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 931 | 0.00         |
| R186 On 05/11/2009 | Bond Future | 7.50 | Call | Buy  | 960 | 0.00         |
| R186 On 05/11/2009 | Bond Future | 7.50 | Call | Sell | 960 | 0.00         |
| R186 On 05/11/2009 | Bond Future | 9.00 | Put  | Buy  | 960 | 0.00         |
| R186 On 05/11/2009 | Bond Future | 9.00 | Put  | Sell | 960 | 0.00         |
| R186 On 06/05/2010 | Bond Future |      |      | Sell | 988 | 0.00         |
| R186 On 06/05/2010 | Bond Future |      |      | Buy  | 988 | 1,178,052.08 |
| R186 On 06/11/2008 | Bond Future |      |      | Sell | 990 | 0.00         |
| R186 On 06/11/2008 | Bond Future |      |      | Buy  | 990 | 1,173,190.79 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R186 On 02/02/2012 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 02/02/2012 |               |            | Buy             | 1,000                   | 1,186,142.50          |
| R186 On 03/11/2011 |               |            | Buy             | 1,000                   | 1,222,598.60          |
| R186 On 03/11/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/11/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/11/2011 |               |            | Buy             | 1,000                   | 1,226,256.10          |
| R186 On 04/08/2011 |               |            | Buy             | 1,000                   | 1,208,884.30          |
| R186 On 04/08/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 04/08/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 04/08/2011 |               |            | Buy             | 1,000                   | 1,182,407.00          |
| R186 On 04/08/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 04/08/2011 |               |            | Buy             | 1,000                   | 1,170,142.50          |
| R186 On 04/08/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 04/08/2011 |               |            | Buy             | 1,000                   | 1,175,873.90          |
| R186 On 04/08/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 04/08/2011 |               |            | Buy             | 1,000                   | 1,179,560.00          |
| R186 On 04/08/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 04/08/2011 |               |            | Buy             | 1,000                   | 1,173,519.90          |
| R186 On 05/05/2011 |               |            | Buy             | 1,000                   | 1,162,702.10          |
| R186 On 05/05/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/11/2011 |               |            | Buy             | 1,000                   | 1,166,686.10          |
| R186 On 03/11/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/02/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/02/2011 |               |            | Buy             | 1,000                   | 1,188,733.70          |
| R186 On 03/02/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/02/2011 |               |            | Buy             | 1,000                   | 1,188,733.70          |
| R186 On 03/02/2011 |               |            | Buy             | 1,000                   | 1,188,733.70          |
| R186 On 03/02/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/02/2011 |               |            | Sell            | 1,000                   | 0.00                  |
| R186 On 03/02/2011 |               |            | Buy             | 1,000                   | 1,187,372.90          |
| R186 On 06/08/2009 |               |            | Buy             | 1,000                   | 1,126,700.70          |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 1,000 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 1,040 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 1,040 | 1,247,991.99 |
| R186 On 02/05/2008 | Bond Future |      |      | Buy  | 1,050 | 1,199,009.60 |
| R186 On 02/05/2008 | Bond Future |      |      | Sell | 1,050 | 0.00         |
| R186 On 02/05/2008 | Bond Future |      |      | Sell | 1,050 | 0.00         |
| R186 On 02/05/2008 | Bond Future |      |      | Buy  | 1,050 | 1,272,246.78 |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 1,100 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 1,100 | 0.00         |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 1,132 | 1,405,959.51 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 1,132 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 1,150 | 1,404,884.74 |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 1,150 | 1,364,063.88 |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 1,150 | 1,389,313.85 |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 1,150 | 1,409,418.27 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 1,150 | 1,377,270.48 |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 1,150 | 1,336,238.59 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 04/11/2010 | Bond Future |      |      | Buy  | 1,150 | 1,405,520.46 |
| R186 On 04/11/2010 | Bond Future |      |      | Sell | 1,150 | 0.00         |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Buy  | 1,165 | 0.00         |
| R186 On 07/05/2009 | Bond Future | 8.00 | Call | Sell | 1,165 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.10 | Call | Buy  | 1,275 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.10 | Call | Sell | 1,275 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.10 | Call | Sell | 1,275 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.10 | Call | Buy  | 1,275 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 9.10 | Put  | Buy  | 1,275 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 9.10 | Put  | Sell | 1,275 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 9.10 | Put  | Sell | 1,275 | 0.00         |



| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |              |
|--------------------|-------------|------|----------|------------------|----------------|--------------|
| R186 On 03/11/2011 | Bond Future | 9.10 | Put      | Buy              | 1,275          | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call     | Sell             | 1,300          | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call     | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Sell             | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Sell             | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Sell             | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 8.75 | Call     | Sell             | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Sell             | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Sell             | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Buy              | 1,300          | 0.00         |
| R186 On 05/08/2010 | Bond Future | 9.75 | Put      | Sell             | 1,300          | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 1,328          | 1,644,469.31 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 1,328          | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |          | Buy              | 1,340          | 1,556,569.33 |
| R186 On 05/05/2011 | Bond Future |      |          | Sell             | 1,340          | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |          | Buy              | 1,500          | 1,743,782.25 |
| R186 On 05/05/2011 | Bond Future |      |          | Sell             | 1,500          | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |          | Buy              | 1,500          | 1,750,566.30 |
| R186 On 03/11/2011 | Bond Future |      |          | Sell             | 1,500          | 0.00         |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call     | Sell             | 1,500          | 0.00         |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call     | Buy              | 1,500          | 0.00         |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call     | Buy              | 1,500          | 0.00         |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call     | Sell             | 1,500          | 0.00         |
| R186 On 05/08/2010 | Bond Future |      |          | Sell             | 1,623          | 0.00         |
| R186 On 05/08/2010 | Bond Future |      |          | Buy              | 1,623          | 1,857,930.22 |
| R186 On 04/02/2010 | Bond Future |      |          | Sell             | 1,623          | 0.00         |
| R186 On 04/02/2010 | Bond Future |      |          | Buy              | 1,623          | 1,847,464.63 |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R186 On 05/02/2009 | Bond Future |      |      | Buy  | 1,715 | 2,215,422.77 |
| R186 On 05/02/2009 | Bond Future |      |      | Sell | 1,715 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 1,730 | 2,090,066.46 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 1,730 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 1,750 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 1,750 | 2,042,679.80 |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Buy  | 1,780 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00 | Call | Sell | 1,780 | 0.00         |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 1,810 | 0.00         |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 1,810 | 2,138,830.85 |
| R186 On 05/08/2010 | Bond Future |      |      | Buy  | 1,810 | 2,046,440.66 |
| R186 On 05/08/2010 | Bond Future |      |      | Sell | 1,810 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 1,877 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 1,877 | 2,289,419.51 |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 1,877 | 2,221,627.52 |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 1,877 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 2,000 | 2,344,034.20 |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 2,000 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 2,000 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 2,000 | 2,369,765.20 |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 2,000 | 2,326,307.80 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 2,000 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 2,000 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 2,000 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 2,000 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 2,000 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 2,010 | 2,390,415.41 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 2,010 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 2,060 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 2,060 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 2,150 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 2,150 | 0.00         |
| R186 On 07/08/2008 | Bond Future |      |      | Sell | 2,200 | 0.00         |
| R186 On 07/08/2008 | Bond Future |      |      | Buy  | 2,200 | 2,798,650.14 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 07/08/2008 |        |     | Buy      | 2,200            | 2,798,650.14   |
| R186 On 07/08/2008 |        |     | Sell     | 2,200            | 0.00           |
| R186 On 02/02/2012 |        |     | Buy      | 2,204            | 2,642,268.71   |
| R186 On 02/02/2012 |        |     | Sell     | 2,204            | 0.00           |
| R186 On 07/08/2008 |        |     | Buy      | 2,210            | 2,496,935.13   |
| R186 On 07/08/2008 |        |     | Sell     | 2,210            | 0.00           |
| R186 On 06/11/2008 |        |     | Sell     | 2,210            | 0.00           |
| R186 On 06/11/2008 |        |     | Buy      | 2,210            | 2,572,790.73   |
| R186 On 05/08/2010 |        |     | Sell     | 2,231            | 0.00           |
| R186 On 05/08/2010 |        |     | Buy      | 2,231            | 2,578,009.07   |
| R186 On 06/08/2009 |        |     | Sell     | 2,250            | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 2,250            | 2,527,338.15   |
| R186 On 03/11/2011 |        |     | Sell     | 2,382            | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 2,382            | 2,900,143.60   |
| R186 On 02/02/2012 |        |     | Buy      | 2,465            | 2,913,890.80   |
| R186 On 02/02/2012 |        |     | Sell     | 2,465            | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 2,500            | 3,032,865.75   |
| R186 On 03/11/2011 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 02/02/2012 |        |     | Buy      | 2,500            | 2,813,881.50   |
| R186 On 02/02/2012 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 02/02/2012 |        |     | Buy      | 2,500            | 2,816,061.00   |
| R186 On 02/02/2012 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 2,500            | 2,919,850.50   |
| R186 On 03/11/2011 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 2,500            | 2,967,539.25   |
| R186 On 06/08/2009 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 06/08/2009 |        |     | Buy      | 2,500            | 2,963,004.75   |
| R186 On 06/08/2009 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 2,500            | 2,643,306.00   |
| R186 On 05/02/2009 |        |     | Sell     | 2,500            | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 2,500            | 2,748,261.50   |

|                    |             |       |      |      |       |              |
|--------------------|-------------|-------|------|------|-------|--------------|
| R186 On 05/02/2009 | Bond Future |       |      | Sell | 2,500 | 0.00         |
| R186 On 06/11/2008 | Bond Future |       |      | Sell | 2,500 | 0.00         |
| R186 On 06/11/2008 | Bond Future |       |      | Buy  | 2,500 | 2,831,319.75 |
| R186 On 06/11/2008 | Bond Future |       |      | Buy  | 2,500 | 2,832,471.50 |
| R186 On 06/11/2008 | Bond Future |       |      | Sell | 2,500 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 2,500 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 2,500 | 0.00         |
| R186 On 05/08/2010 | Bond Future |       |      | Sell | 2,604 | 0.00         |
| R186 On 05/08/2010 | Bond Future |       |      | Buy  | 2,604 | 3,031,291.40 |
| R186 On 05/05/2011 | Bond Future |       |      | Buy  | 2,643 | 3,151,636.36 |
| R186 On 05/05/2011 | Bond Future |       |      | Sell | 2,643 | 0.00         |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 2,894 | 0.00         |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 2,894 | 3,666,931.84 |
| R186 On 03/11/2011 | Bond Future |       |      | Sell | 2,950 | 0.00         |
| R186 On 03/11/2011 | Bond Future |       |      | Buy  | 2,950 | 3,585,792.56 |
| R186 On 02/02/2012 | Bond Future |       |      | Buy  | 2,950 | 3,503,566.32 |
| R186 On 02/02/2012 | Bond Future |       |      | Sell | 2,950 | 0.00         |
| R186 On 02/02/2012 | Bond Future |       |      | Sell | 2,950 | 0.00         |
| R186 On 02/02/2012 | Bond Future |       |      | Buy  | 2,950 | 3,503,566.32 |
| R186 On 05/11/2009 | Bond Future |       |      | Sell | 3,000 | 0.00         |
| R186 On 05/11/2009 | Bond Future |       |      | Buy  | 3,000 | 3,519,883.80 |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 3,000 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 3,000 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Sell | 3,000 | 0.00         |
| R186 On 05/05/2011 | Bond Future | 8.00  | Call | Buy  | 3,000 | 0.00         |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Sell | 3,000 | 0.00         |
| R186 On 03/02/2011 | Bond Future | 7.75  | Call | Buy  | 3,000 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Buy  | 3,000 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75  | Call | Sell | 3,000 | 0.00         |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Sell | 3,000 | 0.00         |
| R186 On 05/08/2010 | Bond Future | 10.00 | Put  | Buy  | 3,000 | 0.00         |
| R186 On 03/02/2011 | Bond Future |       |      | Sell | 3,045 | 0.00         |
| R186 On 03/02/2011 | Bond Future |       |      | Buy  | 3,045 | 3,750,458.29 |
| R186 On 04/11/2010 | Bond Future |       |      | Buy  | 3,045 | 3,852,578.15 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R186 On 04/11/2010 |        |      | Sell     | 3,045            | 0.00           |
| R186 On 03/02/2011 |        |      | Buy      | 3,045            | 3,750,458.29   |
| R186 On 03/02/2011 |        |      | Sell     | 3,045            | 0.00           |
| R186 On 04/11/2010 |        |      | Sell     | 3,045            | 0.00           |
| R186 On 04/11/2010 |        |      | Buy      | 3,045            | 3,852,895.14   |
| R186 On 03/11/2011 |        |      | Buy      | 3,260            | 3,902,769.96   |
| R186 On 03/11/2011 |        |      | Sell     | 3,260            | 0.00           |
| R186 On 05/05/2011 |        |      | Buy      | 4,000            | 4,652,615.60   |
| R186 On 05/05/2011 |        |      | Sell     | 4,000            | 0.00           |
| R186 On 07/05/2009 |        |      | Buy      | 4,111            | 4,947,539.58   |
| R186 On 07/05/2009 |        |      | Sell     | 4,111            | 0.00           |
| R186 On 06/08/2009 |        |      | Buy      | 4,111            | 4,826,352.64   |
| R186 On 06/08/2009 |        |      | Sell     | 4,111            | 0.00           |
| R186 On 04/11/2010 |        |      | Buy      | 4,218            | 5,110,062.29   |
| R186 On 04/11/2010 |        |      | Sell     | 4,218            | 0.00           |
| R186 On 05/08/2010 |        |      | Sell     | 4,218            | 0.00           |
| R186 On 05/08/2010 |        |      | Buy      | 4,218            | 5,027,023.37   |
| R186 On 03/11/2011 |        |      | Buy      | 4,400            | 5,348,300.76   |
| R186 On 03/11/2011 |        |      | Sell     | 4,400            | 0.00           |
| R186 On 07/05/2009 |        |      | Sell     | 4,600            | 0.00           |
| R186 On 07/05/2009 |        |      | Buy      | 4,600            | 5,604,014.86   |
| R186 On 07/05/2009 | 7.25   | Call | Buy      | 4,930            | 0.00           |
| R186 On 07/05/2009 | 7.25   | Call | Sell     | 4,930            | 0.00           |
| R186 On 05/02/2009 |        |      | Sell     | 5,000            | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 5,000            | 6,625,098.00   |
| R186 On 05/02/2009 |        |      | Sell     | 5,000            | 0.00           |
| R186 On 05/02/2009 |        |      | Buy      | 5,000            | 6,801,417.00   |
| R186 On 05/11/2009 | 7.50   | Call | Sell     | 5,000            | 0.00           |
| R186 On 05/11/2009 | 7.50   | Call | Buy      | 5,000            | 0.00           |
| R186 On 05/11/2009 | 9.00   | Put  | Sell     | 5,000            | 0.00           |
| R186 On 05/11/2009 | 9.00   | Put  | Buy      | 5,000            | 0.00           |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 5,037 | 0.00         |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 5,037 | 6,194,668.82 |
| R186 On 02/02/2012 | Bond Future |      |      | Buy  | 5,037 | 6,017,006.28 |
| R186 On 02/02/2012 | Bond Future |      |      | Sell | 5,037 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 5,500 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 5,500 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Buy  | 5,500 | 0.00         |
| R186 On 04/11/2010 | Bond Future | 8.75 | Call | Sell | 5,500 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 5,600 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 5,600 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Sell | 5,600 | 0.00         |
| R186 On 03/11/2011 | Bond Future | 8.75 | Call | Buy  | 5,600 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 5,792 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 5,792 | 6,938,568.10 |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 5,792 | 7,033,696.49 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 5,792 | 0.00         |
| R186 On 05/05/2011 | Bond Future |      |      | Buy  | 5,990 | 7,120,876.66 |
| R186 On 05/05/2011 | Bond Future |      |      | Sell | 5,990 | 0.00         |
| R186 On 03/02/2011 | Bond Future |      |      | Sell | 5,990 | 0.00         |
| R186 On 03/02/2011 | Bond Future |      |      | Buy  | 5,990 | 7,020,183.56 |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Buy  | 6,000 | 0.00         |
| R186 On 02/02/2012 | Bond Future | 6.75 | Call | Sell | 6,000 | 0.00         |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Sell | 6,000 | 0.00         |
| R186 On 02/02/2012 | Bond Future | 7.75 | Call | Buy  | 6,000 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Sell | 6,639 | 0.00         |
| R186 On 04/08/2011 | Bond Future |      |      | Buy  | 6,639 | 7,855,051.69 |
| R186 On 03/11/2011 | Bond Future |      |      | Buy  | 6,639 | 7,967,809.13 |
| R186 On 03/11/2011 | Bond Future |      |      | Sell | 6,639 | 0.00         |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 7,074 | 0.00         |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 7,074 | 8,298,629.66 |
| R186 On 07/05/2009 | Bond Future |      |      | Buy  | 7,074 | 8,499,309.84 |
| R186 On 07/05/2009 | Bond Future |      |      | Sell | 7,074 | 0.00         |
| R186 On 06/08/2009 | Bond Future |      |      | Buy  | 7,544 | 8,634,285.28 |
| R186 On 06/08/2009 | Bond Future |      |      | Sell | 7,544 | 0.00         |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 05/11/2009 |        |     | Sell     | 7,544            | 0.00           |
| R186 On 05/11/2009 |        |     | Buy      | 7,544            | 8,798,410.28   |
| R186 On 07/05/2009 |        |     | Buy      | 8,206            | 10,753,729.95  |
| R186 On 07/05/2009 |        |     | Sell     | 8,206            | 0.00           |
| R186 On 05/02/2009 |        |     | Buy      | 8,206            | 10,522,795.06  |
| R186 On 05/02/2009 |        |     | Sell     | 8,206            | 0.00           |
| R186 On 04/08/2011 |        |     | Sell     | 8,647            | 0.00           |
| R186 On 04/08/2011 |        |     | Buy      | 8,647            | 10,272,118.04  |
| R186 On 05/08/2010 |        |     | Buy      | 8,665            | 9,967,874.60   |
| R186 On 05/08/2010 |        |     | Sell     | 8,665            | 0.00           |
| R186 On 06/05/2010 |        |     | Sell     | 8,665            | 0.00           |
| R186 On 06/05/2010 |        |     | Buy      | 8,665            | 10,286,827.18  |
| R186 On 06/05/2010 |        |     | Buy      | 8,665            | 762,779.95     |
| R186 On 06/05/2010 |        |     | Sell     | 8,665            | 0.00           |
| R186 On 05/08/2010 |        |     | Buy      | 8,665            | 10,007,023.07  |
| R186 On 05/08/2010 |        |     | Sell     | 8,665            | 0.00           |
| R186 On 06/05/2010 |        |     | Sell     | 8,665            | 0.00           |
| R186 On 06/05/2010 |        |     | Buy      | 8,665            | 762,779.95     |
| R186 On 04/02/2010 |        |     | Sell     | 8,755            | 0.00           |
| R186 On 04/02/2010 |        |     | Buy      | 8,755            | 9,965,836.64   |
| R186 On 02/02/2012 |        |     | Buy      | 9,019            | 10,627,708.21  |
| R186 On 02/02/2012 |        |     | Sell     | 9,019            | 0.00           |
| R186 On 03/11/2011 |        |     | Sell     | 9,019            | 0.00           |
| R186 On 03/11/2011 |        |     | Buy      | 9,019            | 10,947,362.31  |
| R186 On 06/05/2010 |        |     | Buy      | 9,078            | 10,505,965.77  |
| R186 On 06/05/2010 |        |     | Sell     | 9,078            | 0.00           |
| R186 On 04/02/2010 |        |     | Sell     | 9,078            | 0.00           |
| R186 On 04/02/2010 |        |     | Buy      | 9,078            | 10,316,537.87  |
| R186 On 05/08/2010 |        |     | Sell     | 9,141            | 0.00           |
| R186 On 05/08/2010 |        |     | Buy      | 9,141            | 10,580,083.17  |
| R186 On 06/05/2010 |        |     | Buy      | 9,141            | 10,876,481.92  |

|                    |             |      |        |               |
|--------------------|-------------|------|--------|---------------|
| R186 On 06/05/2010 | Bond Future | Sell | 9,141  | 0.00          |
| R186 On 04/11/2010 | Bond Future | Sell | 9,240  | 0.00          |
| R186 On 04/11/2010 | Bond Future | Buy  | 9,240  | 11,726,269.63 |
| R186 On 03/02/2011 | Bond Future | Sell | 9,740  | 0.00          |
| R186 On 03/02/2011 | Bond Future | Buy  | 9,740  | 11,836,380.13 |
| R186 On 04/11/2010 | Bond Future | Buy  | 9,740  | 12,170,440.71 |
| R186 On 04/11/2010 | Bond Future | Sell | 9,740  | 0.00          |
| R186 On 04/02/2010 | Bond Future | Sell | 10,000 | 0.00          |
| R186 On 05/11/2009 | Bond Future | Sell | 10,000 | 0.00          |
| R186 On 04/02/2010 | Bond Future | Buy  | 10,000 | 11,334,517.00 |
| R186 On 05/11/2009 | Bond Future | Buy  | 10,000 | 11,652,420.00 |
| R186 On 04/02/2010 | Bond Future | Buy  | 10,031 | 11,304,651.12 |
| R186 On 04/02/2010 | Bond Future | Sell | 10,031 | 0.00          |
| R186 On 06/05/2010 | Bond Future | Sell | 10,031 | 0.00          |
| R186 On 06/05/2010 | Bond Future | Buy  | 10,031 | 11,510,675.82 |
| R186 On 06/05/2010 | Bond Future | Buy  | 10,031 | 11,510,675.82 |
| R186 On 06/05/2010 | Bond Future | Sell | 10,031 | 0.00          |
| R186 On 04/02/2010 | Bond Future | Sell | 10,031 | 0.00          |
| R186 On 04/02/2010 | Bond Future | Buy  | 10,031 | 11,304,651.12 |
| R186 On 06/05/2010 | Bond Future | Sell | 10,031 | 0.00          |
| R186 On 06/05/2010 | Bond Future | Buy  | 10,031 | 11,510,675.82 |
| R186 On 04/02/2010 | Bond Future | Buy  | 10,031 | 11,304,651.12 |
| R186 On 04/02/2010 | Bond Future | Sell | 10,031 | 0.00          |
| R186 On 03/11/2011 | Bond Future | Buy  | 10,459 | 12,287,061.67 |
| R186 On 03/11/2011 | Bond Future | Sell | 10,459 | 0.00          |
| R186 On 03/02/2011 | Bond Future | Sell | 10,459 | 0.00          |
| R186 On 03/02/2011 | Bond Future | Buy  | 10,459 | 12,308,745.27 |
| R186 On 03/02/2011 | Bond Future | Sell | 10,491 | 0.00          |
| R186 On 03/02/2011 | Bond Future | Buy  | 10,491 | 12,756,404.51 |
| R186 On 04/11/2010 | Bond Future | Buy  | 10,491 | 13,108,839.16 |
| R186 On 04/11/2010 | Bond Future | Sell | 10,491 | 0.00          |
| R186 On 05/05/2011 | Bond Future | Buy  | 11,740 | 14,074,568.27 |
| R186 On 05/05/2011 | Bond Future | Sell | 11,740 | 0.00          |
| R186 On 03/02/2011 | Bond Future | Sell | 11,740 | 0.00          |



| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R186 On 03/02/2011      |        |     | Buy      | 11,740           | 13,759,090.99  |
| R186 On 05/05/2011      |        |     | Buy      | 11,740           | 13,947,671.78  |
| R186 On 05/05/2011      |        |     | Sell     | 11,740           | 0.00           |
| R186 On 04/11/2010      |        |     | Buy      | 12,012           | 14,144,282.55  |
| R186 On 04/11/2010      |        |     | Sell     | 12,012           | 0.00           |
| R186 On 05/08/2010      |        |     | Sell     | 12,012           | 0.00           |
| R186 On 05/08/2010      |        |     | Buy      | 12,012           | 13,913,314.62  |
| R186 On 05/05/2011      |        |     | Sell     | 17,576           | 0.00           |
| R186 On 05/05/2011      |        |     | Buy      | 17,576           | 20,968,343.76  |
| R186 On 04/08/2011      |        |     | Buy      | 17,576           | 20,349,287.16  |
| R186 On 04/08/2011      |        |     | Sell     | 17,576           | 0.00           |
| <b>R194 Bond Future</b> |        |     |          |                  |                |
| R194 On 03/08/2006      |        |     | Buy      | 8                | 8,576.55       |
| R194 On 03/08/2006      |        |     | Sell     | 8                | 0.00           |
| R194 On 03/08/2006      |        |     | Buy      | 18               | 19,297.23      |
| R194 On 03/08/2006      |        |     | Sell     | 18               | 0.00           |
| R194 On 03/08/2006      |        |     | Buy      | 39               | 41,810.66      |
| R194 On 03/08/2006      |        |     | Sell     | 39               | 0.00           |
| R194 On 04/05/2006      |        |     | Buy      | 46               | 49,086.33      |
| R194 On 04/05/2006      |        |     | Sell     | 46               | 0.00           |
| R194 On 02/02/2006      |        |     | Sell     | 50               | 0.00           |
| R194 On 02/02/2006      |        |     | Buy      | 50               | 54,863.92      |
| R194 On 04/05/2006      |        |     | Buy      | 50               | 53,285.72      |
| R194 On 04/05/2006      |        |     | Sell     | 50               | 0.00           |
| R194 On 02/02/2006      |        |     | Buy      | 50               | 54,703.54      |
| R194 On 02/02/2006      |        |     | Sell     | 50               | 0.00           |
| R194 On 04/05/2006      |        |     | Sell     | 51               | 0.00           |
| R194 On 04/05/2006      |        |     | Buy      | 51               | 54,464.97      |
| R194 On 03/08/2006      |        |     | Sell     | 55               | 0.00           |
| R194 On 03/08/2006      |        |     | Buy      | 55               | 58,663.95      |
| R194 On 04/05/2006      |        |     | Sell     | 55               | 0.00           |

|                         |             |      |     |            |
|-------------------------|-------------|------|-----|------------|
| R194 On 04/05/2006      | Bond Future | Buy  | 55  | 58,709.18  |
| R194 On 03/08/2006      | Bond Future | Buy  | 55  | 59,721.19  |
| R194 On 03/08/2006      | Bond Future | Sell | 55  | 0.00       |
| R194 On 03/08/2006      | Bond Future | Buy  | 88  | 94,342.00  |
| R194 On 03/08/2006      | Bond Future | Sell | 88  | 0.00       |
| R194 On 03/08/2006      | Bond Future | Sell | 153 | 0.00       |
| R194 On 03/08/2006      | Bond Future | Buy  | 153 | 163,386.96 |
| <b>R197 Bond Future</b> |             |      |     |            |
| R197 On 03/11/2011      | Bond Future | Buy  | 1   | 2,410.35   |
| R197 On 03/11/2011      | Bond Future | Sell | 1   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Sell | 1   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 1   | 2,395.32   |
| R197 On 02/02/2012      | Bond Future | Sell | 2   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 2   | 4,790.64   |
| R197 On 03/11/2011      | Bond Future | Buy  | 2   | 4,820.70   |
| R197 On 03/11/2011      | Bond Future | Sell | 2   | 0.00       |
| R197 On 03/11/2011      | Bond Future | Buy  | 2   | 4,820.70   |
| R197 On 03/11/2011      | Bond Future | Sell | 2   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Sell | 2   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 2   | 4,790.64   |
| R197 On 03/11/2011      | Bond Future | Buy  | 3   | 7,231.05   |
| R197 On 03/11/2011      | Bond Future | Sell | 3   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Sell | 3   | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 3   | 7,185.96   |
| R197 On 02/02/2012      | Bond Future | Sell | 10  | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 10  | 23,835.50  |
| R197 On 02/02/2012      | Bond Future | Sell | 15  | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 15  | 35,753.25  |
| R197 On 03/11/2011      | Bond Future | Buy  | 16  | 38,344.48  |
| R197 On 03/11/2011      | Bond Future | Sell | 16  | 0.00       |
| R197 On 02/02/2012      | Bond Future | Sell | 20  | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 20  | 47,671.00  |
| R197 On 02/02/2012      | Bond Future | Sell | 20  | 0.00       |
| R197 On 02/02/2012      | Bond Future | Buy  | 20  | 47,671.00  |
| R197 On 03/11/2011      | Bond Future | Buy  | 22  | 53,219.10  |

| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R197 On 03/11/2011      |        |     | Sell     | 22               | 0.00           |
| R197 On 02/02/2012      |        |     | Sell     | 25               | 0.00           |
| R197 On 02/02/2012      |        |     | Buy      | 25               | 59,588.75      |
| R197 On 02/02/2012      |        |     | Sell     | 30               | 0.00           |
| R197 On 02/02/2012      |        |     | Buy      | 30               | 71,506.50      |
| R197 On 03/11/2011      |        |     | Sell     | 30               | 0.00           |
| R197 On 03/11/2011      |        |     | Buy      | 30               | 71,875.20      |
| R197 On 04/08/2011      |        |     | Buy      | 30               | 70,813.20      |
| R197 On 04/08/2011      |        |     | Sell     | 30               | 0.00           |
| R197 On 04/08/2011      |        |     | Sell     | 30               | 0.00           |
| R197 On 04/08/2011      |        |     | Buy      | 30               | 70,371.90      |
| R197 On 03/11/2011      |        |     | Buy      | 64               | 153,377.92     |
| R197 On 03/11/2011      |        |     | Sell     | 64               | 0.00           |
| R197 On 03/11/2011      |        |     | Buy      | 80               | 191,722.40     |
| R197 On 03/11/2011      |        |     | Sell     | 80               | 0.00           |
| R197 On 03/11/2011      |        |     | Buy      | 80               | 191,592.62     |
| R197 On 03/11/2011      |        |     | Sell     | 80               | 0.00           |
| R197 On 03/11/2011      |        |     | Buy      | 95               | 227,498.94     |
| R197 On 03/11/2011      |        |     | Sell     | 95               | 0.00           |
| R197 On 02/02/2012      |        |     | Sell     | 115              | 0.00           |
| R197 On 02/02/2012      |        |     | Buy      | 115              | 274,108.25     |
| R197 On 02/02/2012      |        |     | Sell     | 175              | 0.00           |
| R197 On 02/02/2012      |        |     | Buy      | 175              | 419,214.16     |
| R197 On 02/02/2012      |        |     | Buy      | 175              | 416,328.87     |
| R197 On 02/02/2012      |        |     | Sell     | 175              | 0.00           |
| R197 On 03/11/2011      |        |     | Sell     | 175              | 0.00           |
| R197 On 03/11/2011      |        |     | Buy      | 175              | 421,805.14     |
| R197 On 02/02/2012      |        |     | Buy      | 175              | 416,328.87     |
| R197 On 02/02/2012      |        |     | Sell     | 175              | 0.00           |
| <b>R201 Bond Future</b> |        |     |          |                  |                |
| R201 On 03/11/2011      |        |     | Buy      | 1                | 1,075.23       |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R201 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| R201 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R201 On 04/08/2011 | Bond Future | Buy  | 1 | 71.00    |
| R201 On 04/08/2011 | Bond Future | Buy  | 1 | 71.00    |
| R201 On 04/08/2011 | Bond Future | Sell | 1 | 0.00     |
| R201 On 03/11/2011 | Bond Future | Buy  | 1 | 1,070.33 |
| R201 On 03/11/2011 | Bond Future | Sell | 1 | 0.00     |
| R201 On 04/11/2010 | Bond Future | Buy  | 2 | 2,184.30 |
| R201 On 04/11/2010 | Bond Future | Sell | 2 | 0.00     |
| R201 On 05/11/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 05/11/2009 | Bond Future | Buy  | 2 | 2,094.55 |
| R201 On 05/11/2009 | Bond Future | Buy  | 2 | 2,073.74 |
| R201 On 05/11/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 06/08/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 06/08/2009 | Bond Future | Buy  | 2 | 2,036.90 |
| R201 On 07/05/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 07/05/2009 | Bond Future | Buy  | 2 | 2,103.22 |
| R201 On 06/08/2009 | Bond Future | Buy  | 2 | 2,055.58 |
| R201 On 06/08/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 07/05/2009 | Bond Future | Buy  | 2 | 2,205.71 |
| R201 On 07/05/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 05/02/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 05/02/2009 | Bond Future | Buy  | 2 | 2,150.43 |
| R201 On 05/02/2009 | Bond Future | Buy  | 2 | 2,000.23 |
| R201 On 05/02/2009 | Bond Future | Sell | 2 | 0.00     |
| R201 On 03/11/2011 | Bond Future | Buy  | 3 | 3,208.57 |
| R201 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R201 On 03/02/2011 | Bond Future | Buy  | 5 | 5,379.71 |
| R201 On 03/02/2011 | Bond Future | Sell | 5 | 0.00     |
| R201 On 03/02/2011 | Bond Future | Buy  | 5 | 5,383.89 |
| R201 On 03/02/2011 | Bond Future | Sell | 5 | 0.00     |
| R201 On 03/02/2011 | Bond Future | Sell | 5 | 0.00     |
| R201 On 03/02/2011 | Bond Future | Buy  | 5 | 5,379.71 |
| R201 On 03/11/2011 | Bond Future | Sell | 6 | 0.00     |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R201 On 03/11/2011 |        |     | Buy      | 6                | 6,554.09       |
| R201 On 04/11/2010 |        |     | Buy      | 9                | 9,660.08       |
| R201 On 04/11/2010 |        |     | Sell     | 9                | 0.00           |
| R201 On 03/05/2007 |        |     | Sell     | 10               | 0.00           |
| R201 On 03/05/2007 |        |     | Buy      | 10               | 10,950.76      |
| R201 On 03/05/2007 |        |     | Buy      | 10               | 10,963.79      |
| R201 On 03/05/2007 |        |     | Buy      | 10               | 10,963.79      |
| R201 On 03/05/2007 |        |     | Sell     | 10               | 0.00           |
| R201 On 03/05/2007 |        |     | Sell     | 10               | 0.00           |
| R201 On 03/05/2007 |        |     | Buy      | 10               | 10,963.79      |
| R201 On 03/05/2007 |        |     | Sell     | 10               | 0.00           |
| R201 On 04/11/2010 |        |     | Buy      | 12               | 12,845.96      |
| R201 On 04/11/2010 |        |     | Sell     | 12               | 0.00           |
| R201 On 03/02/2011 |        |     | Sell     | 15               | 0.00           |
| R201 On 03/02/2011 |        |     | Buy      | 15               | 15,944.84      |
| R201 On 04/11/2010 |        |     | Buy      | 15               | 16,382.25      |
| R201 On 04/11/2010 |        |     | Sell     | 15               | 0.00           |
| R201 On 04/11/2010 |        |     | Buy      | 18               | 19,658.70      |
| R201 On 04/11/2010 |        |     | Sell     | 18               | 0.00           |
| R201 On 04/11/2010 |        |     | Buy      | 20               | 21,821.16      |
| R201 On 04/11/2010 |        |     | Sell     | 20               | 0.00           |
| R201 On 03/05/2007 |        |     | Sell     | 20               | 0.00           |
| R201 On 03/05/2007 |        |     | Buy      | 20               | 21,901.52      |
| R201 On 03/11/2011 |        |     | Sell     | 24               | 0.00           |
| R201 On 03/11/2011 |        |     | Buy      | 24               | 26,518.32      |
| R201 On 02/02/2012 |        |     | Buy      | 24               | 25,813.77      |
| R201 On 02/02/2012 |        |     | Sell     | 24               | 0.00           |
| R201 On 05/08/2010 |        |     | Sell     | 24               | 0.00           |
| R201 On 05/08/2010 |        |     | Buy      | 24               | 25,331.29      |
| R201 On 03/08/2006 |        |     | Sell     | 26               | 0.00           |
| R201 On 03/08/2006 |        |     | Buy      | 26               | 26,263.27      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R201 On 02/11/2006 | Bond Future | Sell | 26 | 0.00      |
| R201 On 02/11/2006 | Bond Future | Buy  | 26 | 26,794.10 |
| R201 On 03/08/2006 | Bond Future | Buy  | 26 | 28,499.36 |
| R201 On 03/08/2006 | Bond Future | Sell | 26 | 0.00      |
| R201 On 03/08/2006 | Bond Future | Sell | 26 | 0.00      |
| R201 On 03/08/2006 | Bond Future | Buy  | 26 | 28,490.92 |
| R201 On 04/05/2006 | Bond Future | Buy  | 26 | 29,139.80 |
| R201 On 04/05/2006 | Bond Future | Sell | 26 | 0.00      |
| R201 On 03/08/2006 | Bond Future | Sell | 26 | 0.00      |
| R201 On 03/08/2006 | Bond Future | Buy  | 26 | 28,499.36 |
| R201 On 03/11/2011 | Bond Future | Buy  | 30 | 32,610.38 |
| R201 On 03/11/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 03/11/2011 | Bond Future | Buy  | 30 | 32,610.38 |
| R201 On 03/11/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 04/08/2011 | Bond Future | Buy  | 30 | 31,561.28 |
| R201 On 04/08/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 05/05/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 05/05/2011 | Bond Future | Buy  | 30 | 32,432.80 |
| R201 On 05/05/2011 | Bond Future | Buy  | 30 | 31,892.91 |
| R201 On 05/05/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 05/05/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 05/05/2011 | Bond Future | Buy  | 30 | 31,892.91 |
| R201 On 03/02/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 03/02/2011 | Bond Future | Buy  | 30 | 31,454.26 |
| R201 On 03/02/2011 | Bond Future | Buy  | 30 | 32,279.33 |
| R201 On 03/02/2011 | Bond Future | Sell | 30 | 0.00      |
| R201 On 04/11/2010 | Bond Future | Sell | 30 | 0.00      |
| R201 On 04/11/2010 | Bond Future | Buy  | 30 | 33,131.01 |
| R201 On 04/11/2010 | Bond Future | Buy  | 30 | 32,731.74 |
| R201 On 04/11/2010 | Bond Future | Sell | 30 | 0.00      |
| R201 On 03/11/2011 | Bond Future | Buy  | 40 | 43,941.18 |
| R201 On 03/11/2011 | Bond Future | Sell | 40 | 0.00      |
| R201 On 04/05/2006 | Bond Future | Buy  | 40 | 44,875.70 |
| R201 On 04/05/2006 | Bond Future | Sell | 40 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R201 On 03/11/2011 |        |     | Sell     | 45               | 0.00           |
| R201 On 03/11/2011 |        |     | Buy      | 45               | 48,018.98      |
| R201 On 03/11/2011 |        |     | Buy      | 45               | 47,787.20      |
| R201 On 03/11/2011 |        |     | Sell     | 45               | 0.00           |
| R201 On 02/05/2008 |        |     | Sell     | 45               | 0.00           |
| R201 On 02/05/2008 |        |     | Buy      | 45               | 47,110.39      |
| R201 On 02/05/2008 |        |     | Buy      | 45               | 47,110.39      |
| R201 On 02/05/2008 |        |     | Sell     | 45               | 0.00           |
| R201 On 04/11/2010 |        |     | Sell     | 48               | 0.00           |
| R201 On 04/11/2010 |        |     | Buy      | 48               | 52,689.85      |
| R201 On 02/02/2012 |        |     | Sell     | 50               | 0.00           |
| R201 On 02/02/2012 |        |     | Buy      | 50               | 53,637.53      |
| R201 On 03/11/2011 |        |     | Buy      | 50               | 55,061.47      |
| R201 On 03/11/2011 |        |     | Sell     | 50               | 0.00           |
| R201 On 03/11/2011 |        |     | Sell     | 51               | 0.00           |
| R201 On 03/11/2011 |        |     | Buy      | 51               | 54,397.30      |
| R201 On 05/05/2011 |        |     | Buy      | 51               | 55,045.39      |
| R201 On 05/05/2011 |        |     | Sell     | 51               | 0.00           |
| R201 On 05/05/2011 |        |     | Sell     | 51               | 0.00           |
| R201 On 05/05/2011 |        |     | Buy      | 51               | 54,242.11      |
| R201 On 03/02/2011 |        |     | Buy      | 51               | 53,489.43      |
| R201 On 03/02/2011 |        |     | Sell     | 51               | 0.00           |
| R201 On 03/02/2011 |        |     | Sell     | 51               | 0.00           |
| R201 On 03/02/2011 |        |     | Buy      | 51               | 54,384.14      |
| R201 On 04/11/2010 |        |     | Buy      | 51               | 55,770.32      |
| R201 On 04/11/2010 |        |     | Sell     | 51               | 0.00           |
| R201 On 04/05/2006 |        |     | Buy      | 66               | 73,952.71      |
| R201 On 04/05/2006 |        |     | Sell     | 66               | 0.00           |
| R201 On 04/11/2010 |        |     | Sell     | 68               | 0.00           |
| R201 On 04/11/2010 |        |     | Buy      | 68               | 74,140.01      |
| R201 On 04/11/2010 |        |     | Sell     | 75               | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R201 On 04/11/2010 | Bond Future | Buy  | 75  | 82,067.19  |
| R201 On 03/11/2011 | Bond Future | Sell | 78  | 0.00       |
| R201 On 03/11/2011 | Bond Future | Buy  | 78  | 83,667.85  |
| R201 On 03/11/2011 | Bond Future | Buy  | 80  | 85,615.54  |
| R201 On 03/11/2011 | Bond Future | Sell | 80  | 0.00       |
| R201 On 01/11/2007 | Bond Future | Buy  | 91  | 95,435.63  |
| R201 On 01/11/2007 | Bond Future | Sell | 91  | 0.00       |
| R201 On 04/11/2010 | Bond Future | Sell | 93  | 0.00       |
| R201 On 04/11/2010 | Bond Future | Buy  | 93  | 101,848.26 |
| R201 On 03/11/2011 | Bond Future | Sell | 100 | 0.00       |
| R201 On 03/11/2011 | Bond Future | Buy  | 100 | 107,314.28 |
| R201 On 04/11/2010 | Bond Future | Buy  | 100 | 107,899.15 |
| R201 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Sell | 135 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Buy  | 135 | 143,503.56 |
| R201 On 04/11/2010 | Bond Future | Buy  | 135 | 147,440.28 |
| R201 On 04/11/2010 | Bond Future | Sell | 135 | 0.00       |
| R201 On 05/11/2009 | Bond Future | Sell | 139 | 0.00       |
| R201 On 05/11/2009 | Bond Future | Buy  | 139 | 147,203.91 |
| R201 On 04/08/2011 | Bond Future | Buy  | 140 | 147,285.99 |
| R201 On 04/08/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 05/05/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 05/05/2011 | Bond Future | Buy  | 140 | 151,353.05 |
| R201 On 05/05/2011 | Bond Future | Buy  | 140 | 148,833.59 |
| R201 On 05/05/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Buy  | 140 | 146,786.54 |
| R201 On 03/02/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Buy  | 140 | 146,353.28 |
| R201 On 03/02/2011 | Bond Future | Buy  | 140 | 146,489.69 |
| R201 On 03/02/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Sell | 140 | 0.00       |
| R201 On 03/02/2011 | Bond Future | Buy  | 140 | 146,489.69 |
| R201 On 03/02/2011 | Bond Future | Buy  | 140 | 150,636.85 |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R201 On 03/02/2011 |        |      | Sell     | 140              | 0.00           |
| R201 On 04/11/2010 |        |      | Sell     | 140              | 0.00           |
| R201 On 04/11/2010 |        |      | Buy      | 140              | 154,611.39     |
| R201 On 04/11/2010 | 7.25   | Call | Sell     | 140              | 0.00           |
| R201 On 04/11/2010 | 7.25   | Call | Buy      | 140              | 0.00           |
| R201 On 04/11/2010 | 7.25   | Call | Sell     | 140              | 0.00           |
| R201 On 04/11/2010 | 7.25   | Call | Buy      | 140              | 0.00           |
| R201 On 04/11/2010 | 7.50   | Put  | Sell     | 140              | 0.00           |
| R201 On 04/11/2010 | 7.50   | Put  | Buy      | 140              | 0.00           |
| R201 On 04/11/2010 | 7.50   | Put  | Sell     | 140              | 0.00           |
| R201 On 04/11/2010 | 7.50   | Put  | Buy      | 140              | 0.00           |
| R201 On 03/02/2011 |        |      | Buy      | 150              | 161,396.63     |
| R201 On 03/02/2011 |        |      | Sell     | 150              | 0.00           |
| R201 On 04/11/2010 |        |      | Sell     | 150              | 0.00           |
| R201 On 04/11/2010 |        |      | Buy      | 150              | 165,655.07     |
| R201 On 04/11/2010 |        |      | Buy      | 150              | 163,653.24     |
| R201 On 04/11/2010 |        |      | Sell     | 150              | 0.00           |
| R201 On 04/11/2010 |        |      | Buy      | 150              | 163,658.70     |
| R201 On 04/11/2010 |        |      | Sell     | 150              | 0.00           |
| R201 On 04/11/2010 |        |      | Buy      | 218              | 238,009.35     |
| R201 On 04/11/2010 |        |      | Sell     | 218              | 0.00           |
| R201 On 04/08/2011 |        |      | Buy      | 225              | 237,930.86     |
| R201 On 04/08/2011 |        |      | Sell     | 225              | 0.00           |
| R201 On 04/11/2010 |        |      | Buy      | 226              | 247,667.52     |
| R201 On 04/11/2010 |        |      | Sell     | 226              | 0.00           |
| R201 On 03/11/2011 |        |      | Buy      | 263              | 280,519.40     |
| R201 On 03/11/2011 |        |      | Sell     | 263              | 0.00           |
| R201 On 05/05/2011 |        |      | Sell     | 263              | 0.00           |
| R201 On 05/05/2011 |        |      | Buy      | 263              | 283,861.50     |
| R201 On 04/11/2010 |        |      | Sell     | 269              | 0.00           |
| R201 On 04/11/2010 |        |      | Buy      | 269              | 287,619.88     |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R201 On 04/11/2010 | Bond Future |      |      | Sell | 269 | 0.00       |
| R201 On 04/11/2010 | Bond Future |      |      | Buy  | 269 | 287,619.88 |
| R201 On 04/11/2010 | Bond Future |      |      | Sell | 279 | 0.00       |
| R201 On 04/11/2010 | Bond Future |      |      | Buy  | 279 | 303,999.49 |
| R201 On 04/11/2010 | Bond Future |      |      | Sell | 300 | 0.00       |
| R201 On 04/11/2010 | Bond Future |      |      | Buy  | 300 | 325,186.92 |
| R201 On 05/05/2011 | Bond Future |      |      | Buy  | 314 | 333,961.20 |
| R201 On 05/05/2011 | Bond Future |      |      | Sell | 314 | 0.00       |
| R201 On 03/02/2011 | Bond Future |      |      | Sell | 314 | 0.00       |
| R201 On 03/02/2011 | Bond Future |      |      | Buy  | 314 | 329,327.09 |
| R201 On 03/02/2011 | Bond Future |      |      | Buy  | 319 | 340,167.47 |
| R201 On 03/02/2011 | Bond Future |      |      | Sell | 319 | 0.00       |
| R201 On 04/11/2010 | Bond Future |      |      | Sell | 319 | 0.00       |
| R201 On 04/11/2010 | Bond Future |      |      | Buy  | 319 | 348,837.86 |
| R201 On 03/11/2011 | Bond Future |      |      | Sell | 365 | 0.00       |
| R201 On 03/11/2011 | Bond Future |      |      | Buy  | 365 | 403,299.52 |
| R201 On 02/02/2012 | Bond Future |      |      | Buy  | 365 | 392,584.44 |
| R201 On 02/02/2012 | Bond Future |      |      | Sell | 365 | 0.00       |
| R201 On 03/11/2011 | Bond Future |      |      | Buy  | 365 | 396,759.64 |
| R201 On 03/11/2011 | Bond Future |      |      | Sell | 365 | 0.00       |
| R201 On 03/11/2011 | Bond Future |      |      | Buy  | 365 | 396,759.64 |
| R201 On 03/11/2011 | Bond Future |      |      | Sell | 365 | 0.00       |
| R201 On 03/11/2011 | Bond Future |      |      | Sell | 383 | 0.00       |
| R201 On 03/11/2011 | Bond Future |      |      | Buy  | 383 | 408,951.66 |
| R201 On 04/11/2010 | Bond Future | 6.75 | Call | Buy  | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 6.75 | Call | Sell | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 6.75 | Call | Buy  | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 6.75 | Call | Sell | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 8.00 | Put  | Buy  | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 8.00 | Put  | Sell | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 8.00 | Put  | Buy  | 420 | 0.00       |
| R201 On 04/11/2010 | Bond Future | 8.00 | Put  | Sell | 420 | 0.00       |
| R201 On 05/08/2010 | Bond Future |      |      | Sell | 486 | 0.00       |
| R201 On 05/08/2010 | Bond Future |      |      | Buy  | 486 | 504,397.14 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R201 On 05/08/2010 | Bond Future   |            | Sell            | 486                     | 0.00                  |
| R201 On 05/08/2010 | Bond Future   |            | Buy             | 486                     | 507,807.40            |
| R201 On 06/05/2010 | Bond Future   |            | Buy             | 486                     | 520,288.66            |
| R201 On 06/05/2010 | Bond Future   |            | Sell            | 486                     | 0.00                  |
| R201 On 06/05/2010 | Bond Future   |            | Sell            | 486                     | 0.00                  |
| R201 On 06/05/2010 | Bond Future   |            | Buy             | 486                     | 506,641.00            |
| R201 On 04/02/2010 | Bond Future   |            | Buy             | 486                     | 497,566.75            |
| R201 On 04/02/2010 | Bond Future   |            | Sell            | 486                     | 0.00                  |
| R201 On 04/02/2010 | Bond Future   |            | Sell            | 486                     | 0.00                  |
| R201 On 05/11/2009 | Bond Future   |            | Sell            | 486                     | 0.00                  |
| R201 On 05/11/2009 | Bond Future   |            | Buy             | 486                     | 506,877.25            |
| R201 On 04/02/2010 | Bond Future   |            | Buy             | 486                     | 494,638.60            |
| R201 On 05/08/2010 | Bond Future   |            | Sell            | 491                     | 0.00                  |
| R201 On 05/08/2010 | Bond Future   |            | Buy             | 491                     | 513,979.73            |
| R201 On 05/08/2010 | Bond Future   |            | Buy             | 491                     | 513,979.73            |
| R201 On 05/08/2010 | Bond Future   |            | Sell            | 491                     | 0.00                  |
| R201 On 05/11/2009 | Bond Future   |            | Buy             | 625                     | 661,888.06            |
| R201 On 05/11/2009 | Bond Future   |            | Sell            | 625                     | 0.00                  |
| R201 On 05/08/2010 | Bond Future   |            | Buy             | 688                     | 720,199.71            |
| R201 On 05/08/2010 | Bond Future   |            | Sell            | 688                     | 0.00                  |
| R201 On 05/08/2010 | Bond Future   |            | Buy             | 700                     | 725,983.30            |
| R201 On 05/08/2010 | Bond Future   |            | Sell            | 700                     | 0.00                  |
| R201 On 07/02/2008 | Bond Future   |            | Sell            | 910                     | 0.00                  |
| R201 On 07/02/2008 | Bond Future   |            | Buy             | 910                     | 932,435.69            |
| R201 On 01/11/2007 | Bond Future   |            | Sell            | 910                     | 0.00                  |
| R201 On 01/11/2007 | Bond Future   |            | Buy             | 910                     | 968,993.48            |
| R201 On 07/02/2008 | Bond Future   |            | Buy             | 910                     | 955,255.85            |
| R201 On 07/02/2008 | Bond Future   |            | Sell            | 910                     | 0.00                  |
| R201 On 04/11/2010 | Bond Future   |            | Buy             | 921                     | 984,750.61            |
| R201 On 04/11/2010 | Bond Future   |            | Sell            | 921                     | 0.00                  |
| R201 On 02/02/2012 | Bond Future   |            | Buy             | 993                     | 1,065,241.35          |

|                         |             |      |       |              |
|-------------------------|-------------|------|-------|--------------|
| R201 On 02/02/2012      | Bond Future | Sell | 993   | 0.00         |
| R201 On 03/11/2011      | Bond Future | Sell | 993   | 0.00         |
| R201 On 03/11/2011      | Bond Future | Buy  | 993   | 1,093,520.79 |
| R201 On 06/11/2008      | Bond Future | Sell | 1,000 | 0.00         |
| R201 On 06/11/2008      | Bond Future | Buy  | 1,000 | 994,380.60   |
| R201 On 06/11/2008      | Bond Future | Buy  | 1,000 | 995,843.00   |
| R201 On 06/11/2008      | Bond Future | Sell | 1,000 | 0.00         |
| R201 On 04/11/2010      | Bond Future | Buy  | 1,364 | 1,462,484.76 |
| R201 On 04/11/2010      | Bond Future | Sell | 1,364 | 0.00         |
| R201 On 05/08/2010      | Bond Future | Sell | 1,364 | 0.00         |
| R201 On 05/08/2010      | Bond Future | Buy  | 1,364 | 1,438,637.40 |
| R201 On 03/11/2011      | Bond Future | Sell | 1,742 | 0.00         |
| R201 On 03/11/2011      | Bond Future | Buy  | 1,742 | 1,925,042.74 |
| R201 On 02/02/2012      | Bond Future | Buy  | 1,742 | 1,875,574.30 |
| R201 On 02/02/2012      | Bond Future | Sell | 1,742 | 0.00         |
| R201 On 03/11/2011      | Bond Future | Buy  | 1,742 | 1,932,898.64 |
| R201 On 03/11/2011      | Bond Future | Sell | 1,742 | 0.00         |
| <b>R202 Bond Future</b> |             |      |       |              |
| R202 On 03/11/2011      | Bond Future | Buy  | 2     | 3,502.66     |
| R202 On 03/11/2011      | Bond Future | Sell | 2     | 0.00         |
| R202 On 02/02/2012      | Bond Future | Sell | 2     | 0.00         |
| R202 On 02/02/2012      | Bond Future | Buy  | 2     | 3,500.57     |
| R202 On 03/11/2011      | Bond Future | Buy  | 3     | 5,469.51     |
| R202 On 03/11/2011      | Bond Future | Sell | 3     | 0.00         |
| R202 On 03/11/2011      | Bond Future | Sell | 5     | 0.00         |
| R202 On 03/11/2011      | Bond Future | Buy  | 5     | 8,943.10     |
| R202 On 03/02/2011      | Bond Future | Buy  | 5     | 8,255.71     |
| R202 On 03/02/2011      | Bond Future | Sell | 5     | 0.00         |
| R202 On 03/02/2011      | Bond Future | Sell | 5     | 0.00         |
| R202 On 03/02/2011      | Bond Future | Buy  | 5     | 8,322.50     |
| R202 On 03/11/2011      | Bond Future | Sell | 6     | 0.00         |
| R202 On 03/11/2011      | Bond Future | Buy  | 6     | 10,535.16    |
| R202 On 03/02/2011      | Bond Future | Sell | 6     | 0.00         |
| R202 On 03/02/2011      | Bond Future | Buy  | 6     | 10,066.44    |
| R202 On 03/02/2011      | Bond Future | Sell | 8     | 0.00         |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R202 On 03/02/2011 |        |     | Buy      | 8                | 13,421.92      |
| R202 On 03/11/2011 |        |     | Sell     | 10               | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 10               | 17,886.20      |
| R202 On 03/11/2011 |        |     | Buy      | 10               | 18,231.70      |
| R202 On 03/11/2011 |        |     | Sell     | 10               | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 10               | 17,369.00      |
| R202 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 12               | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 12               | 21,070.32      |
| R202 On 03/11/2011 |        |     | Buy      | 13               | 23,701.21      |
| R202 On 03/11/2011 |        |     | Sell     | 13               | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 15               | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 15               | 26,337.90      |
| R202 On 03/11/2011 |        |     | Buy      | 19               | 33,275.27      |
| R202 On 03/11/2011 |        |     | Sell     | 19               | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 19               | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 19               | 33,255.43      |
| R202 On 02/02/2012 |        |     | Sell     | 20               | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 20               | 34,719.80      |
| R202 On 03/11/2011 |        |     | Buy      | 20               | 36,227.22      |
| R202 On 03/11/2011 |        |     | Sell     | 20               | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 25               | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 25               | 43,399.75      |
| R202 On 04/08/2011 |        |     | Sell     | 25               | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 25               | 43,711.00      |
| R202 On 05/05/2011 |        |     | Sell     | 25               | 0.00           |
| R202 On 05/05/2011 |        |     | Buy      | 25               | 41,745.75      |
| R202 On 03/02/2011 |        |     | Buy      | 25               | 41,140.75      |
| R202 On 03/02/2011 |        |     | Sell     | 25               | 0.00           |
| R202 On 03/02/2011 |        |     | Sell     | 25               | 0.00           |
| R202 On 03/02/2011 |        |     | Buy      | 25               | 41,612.50      |

|                    |             |      |    |            |
|--------------------|-------------|------|----|------------|
| R202 On 05/05/2011 | Bond Future | Sell | 26 | 0.00       |
| R202 On 05/05/2011 | Bond Future | Buy  | 26 | 43,415.58  |
| R202 On 03/02/2011 | Bond Future | Buy  | 26 | 42,786.38  |
| R202 On 03/02/2011 | Bond Future | Sell | 26 | 0.00       |
| R202 On 03/02/2011 | Bond Future | Sell | 26 | 0.00       |
| R202 On 03/02/2011 | Bond Future | Buy  | 26 | 43,621.24  |
| R202 On 03/11/2011 | Bond Future | Sell | 30 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 30 | 53,663.10  |
| R202 On 03/11/2011 | Bond Future | Buy  | 30 | 53,663.10  |
| R202 On 03/11/2011 | Bond Future | Sell | 30 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 30 | 54,695.10  |
| R202 On 03/11/2011 | Bond Future | Sell | 30 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Sell | 35 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 35 | 61,455.10  |
| R202 On 03/11/2011 | Bond Future | Buy  | 40 | 70,913.04  |
| R202 On 03/11/2011 | Bond Future | Sell | 40 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Sell | 40 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 40 | 69,115.20  |
| R202 On 02/02/2012 | Bond Future | Sell | 45 | 0.00       |
| R202 On 02/02/2012 | Bond Future | Buy  | 45 | 78,119.55  |
| R202 On 03/11/2011 | Bond Future | Sell | 45 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 45 | 80,487.90  |
| R202 On 04/08/2011 | Bond Future | Sell | 45 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 45 | 78,679.80  |
| R202 On 05/05/2011 | Bond Future | Sell | 50 | 0.00       |
| R202 On 05/05/2011 | Bond Future | Buy  | 50 | 84,840.00  |
| R202 On 03/02/2011 | Bond Future | Sell | 50 | 0.00       |
| R202 On 03/02/2011 | Bond Future | Buy  | 50 | 83,810.90  |
| R202 On 03/11/2011 | Bond Future | Sell | 52 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 52 | 95,631.64  |
| R202 On 03/11/2011 | Bond Future | Sell | 59 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 59 | 103,595.74 |
| R202 On 03/11/2011 | Bond Future | Sell | 59 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 59 | 107,567.03 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R202 On 03/11/2011 | Bond Future |     | Buy      | 60               | 107,317.20     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 60               | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 60               | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 60               | 105,140.40     |
| R202 On 02/02/2012 | Bond Future |     | Sell     | 70               | 0.00           |
| R202 On 02/02/2012 | Bond Future |     | Buy      | 70               | 121,519.30     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 78               | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 78               | 142,199.46     |
| R202 On 03/02/2011 | Bond Future |     | Buy      | 80               | 134,914.40     |
| R202 On 03/02/2011 | Bond Future |     | Sell     | 80               | 0.00           |
| R202 On 05/05/2011 | Bond Future |     | Sell     | 89               | 0.00           |
| R202 On 05/05/2011 | Bond Future |     | Buy      | 89               | 149,049.19     |
| R202 On 03/02/2011 | Bond Future |     | Buy      | 89               | 146,944.34     |
| R202 On 03/02/2011 | Bond Future |     | Sell     | 89               | 0.00           |
| R202 On 03/02/2011 | Bond Future |     | Sell     | 89               | 0.00           |
| R202 On 03/02/2011 | Bond Future |     | Buy      | 89               | 149,620.57     |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 90               | 159,554.34     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 90               | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 94               | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 94               | 167,331.28     |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 94               | 167,331.28     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 94               | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 94               | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 94               | 167,331.28     |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 94               | 164,859.08     |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 94               | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 95               | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 95               | 166,472.30     |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 100              | 173,692.75     |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 100              | 0.00           |
| R202 On 03/02/2011 | Bond Future |     | Sell     | 100              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R202 On 03/02/2011 | Bond Future | Buy  | 100 | 167,811.00 |
| R202 On 03/11/2011 | Bond Future | Sell | 103 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 103 | 183,352.36 |
| R202 On 04/08/2011 | Bond Future | Buy  | 103 | 180,643.46 |
| R202 On 04/08/2011 | Bond Future | Sell | 103 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Sell | 110 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 110 | 196,617.30 |
| R202 On 02/02/2012 | Bond Future | Sell | 120 | 0.00       |
| R202 On 02/02/2012 | Bond Future | Buy  | 120 | 211,002.00 |
| R202 On 03/11/2011 | Bond Future | Sell | 122 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 122 | 224,366.54 |
| R202 On 03/11/2011 | Bond Future | Buy  | 127 | 222,994.22 |
| R202 On 03/11/2011 | Bond Future | Sell | 127 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Sell | 128 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 128 | 227,855.36 |
| R202 On 04/08/2011 | Bond Future | Buy  | 128 | 224,488.96 |
| R202 On 04/08/2011 | Bond Future | Sell | 128 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Sell | 130 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 130 | 230,467.38 |
| R202 On 03/11/2011 | Bond Future | Buy  | 131 | 229,424.23 |
| R202 On 03/11/2011 | Bond Future | Sell | 131 | 0.00       |
| R202 On 02/02/2012 | Bond Future | Sell | 131 | 0.00       |
| R202 On 02/02/2012 | Bond Future | Buy  | 131 | 229,287.47 |
| R202 On 03/02/2011 | Bond Future | Buy  | 131 | 216,290.17 |
| R202 On 03/02/2011 | Bond Future | Sell | 131 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Sell | 137 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 137 | 249,774.29 |
| R202 On 04/08/2011 | Bond Future | Buy  | 137 | 240,273.34 |
| R202 On 04/08/2011 | Bond Future | Sell | 137 | 0.00       |
| R202 On 05/05/2011 | Bond Future | Buy  | 139 | 233,768.81 |
| R202 On 05/05/2011 | Bond Future | Sell | 139 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Sell | 139 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 139 | 233,571.57 |
| R202 On 03/11/2011 | Bond Future | Buy  | 140 | 255,243.80 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R202 On 03/11/2011 |        |     | Sell     | 140              | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 144              | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 144              | 256,337.28     |
| R202 On 04/08/2011 |        |     | Buy      | 144              | 252,550.08     |
| R202 On 04/08/2011 |        |     | Sell     | 144              | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 149              | 261,319.18     |
| R202 On 04/08/2011 |        |     | Sell     | 149              | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 150              | 275,757.66     |
| R202 On 03/11/2011 |        |     | Sell     | 150              | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 151              | 264,450.83     |
| R202 On 03/11/2011 |        |     | Sell     | 151              | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 151              | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 151              | 264,293.19     |
| R202 On 03/11/2011 |        |     | Buy      | 151              | 264,450.83     |
| R202 On 03/11/2011 |        |     | Sell     | 151              | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 151              | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 151              | 264,681.86     |
| R202 On 03/11/2011 |        |     | Buy      | 154              | 269,704.82     |
| R202 On 03/11/2011 |        |     | Sell     | 154              | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 154              | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 154              | 269,544.04     |
| R202 On 03/11/2011 |        |     | Sell     | 154              | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 154              | 269,704.82     |
| R202 On 02/02/2012 |        |     | Buy      | 154              | 269,544.04     |
| R202 On 02/02/2012 |        |     | Sell     | 154              | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 170              | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 170              | 298,496.20     |
| R202 On 03/11/2011 |        |     | Buy      | 180              | 320,297.17     |
| R202 On 03/11/2011 |        |     | Sell     | 180              | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 181              | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 181              | 329,975.67     |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R202 On 04/08/2011 | Bond Future | Buy  | 185 | 324,456.70 |
| R202 On 04/08/2011 | Bond Future | Sell | 185 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Sell | 190 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 190 | 319,270.49 |
| R202 On 05/05/2011 | Bond Future | Buy  | 190 | 319,540.10 |
| R202 On 05/05/2011 | Bond Future | Sell | 190 | 0.00       |
| R202 On 05/05/2011 | Bond Future | Sell | 190 | 0.00       |
| R202 On 05/05/2011 | Bond Future | Buy  | 190 | 318,194.90 |
| R202 On 03/02/2011 | Bond Future | Buy  | 190 | 313,701.40 |
| R202 On 03/02/2011 | Bond Future | Sell | 190 | 0.00       |
| R202 On 03/02/2011 | Bond Future | Sell | 190 | 0.00       |
| R202 On 03/02/2011 | Bond Future | Buy  | 190 | 319,414.70 |
| R202 On 03/11/2011 | Bond Future | Buy  | 204 | 357,271.32 |
| R202 On 03/11/2011 | Bond Future | Sell | 204 | 0.00       |
| R202 On 02/02/2012 | Bond Future | Sell | 204 | 0.00       |
| R202 On 02/02/2012 | Bond Future | Buy  | 204 | 357,058.34 |
| R202 On 04/08/2011 | Bond Future | Buy  | 209 | 366,548.38 |
| R202 On 04/08/2011 | Bond Future | Sell | 209 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 215 | 382,548.10 |
| R202 On 03/11/2011 | Bond Future | Sell | 215 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Sell | 215 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 215 | 376,651.84 |
| R202 On 04/08/2011 | Bond Future | Buy  | 215 | 377,640.47 |
| R202 On 04/08/2011 | Bond Future | Sell | 215 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 224 | 392,418.66 |
| R202 On 04/08/2011 | Bond Future | Sell | 224 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Sell | 224 | 0.00       |
| R202 On 04/08/2011 | Bond Future | Buy  | 224 | 392,418.66 |
| R202 On 04/08/2011 | Bond Future | Buy  | 224 | 393,448.68 |
| R202 On 04/08/2011 | Bond Future | Sell | 224 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Sell | 230 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 230 | 411,108.90 |
| R202 On 03/11/2011 | Bond Future | Sell | 230 | 0.00       |
| R202 On 03/11/2011 | Bond Future | Buy  | 230 | 411,108.90 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R202 On 03/02/2011 | Bond Future |     | Buy      | 250              | 411,410.50     |
| R202 On 03/02/2011 | Bond Future |     | Sell     | 250              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 274              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 274              | 487,752.88     |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 274              | 480,546.68     |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 274              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 280              | 507,181.08     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 280              | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 300              | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 300              | 525,111.00     |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 303              | 530,652.99     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 303              | 0.00           |
| R202 On 02/02/2012 | Bond Future |     | Sell     | 303              | 0.00           |
| R202 On 02/02/2012 | Bond Future |     | Buy      | 303              | 530,336.66     |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 375              | 697,090.76     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 375              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 375              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 375              | 697,090.76     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 385              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 385              | 685,346.20     |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 385              | 675,220.70     |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 385              | 0.00           |
| R202 On 04/08/2011 | Bond Future |     | Buy      | 395              | 692,758.90     |
| R202 On 04/08/2011 | Bond Future |     | Sell     | 395              | 0.00           |
| R202 On 02/02/2012 | Bond Future |     | Sell     | 400              | 0.00           |
| R202 On 02/02/2012 | Bond Future |     | Buy      | 400              | 700,032.00     |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 400              | 700,468.00     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 400              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Buy      | 400              | 709,886.72     |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 400              | 0.00           |
| R202 On 03/11/2011 | Bond Future |     | Sell     | 400              | 0.00           |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R202 On 03/11/2011 | Bond Future | Buy  | 400   | 709,886.72   |
| R202 On 03/11/2011 | Bond Future | Buy  | 400   | 687,750.84   |
| R202 On 03/11/2011 | Bond Future | Sell | 400   | 0.00         |
| R202 On 05/05/2011 | Bond Future | Sell | 400   | 0.00         |
| R202 On 05/05/2011 | Bond Future | Buy  | 400   | 457,751.24   |
| R202 On 05/05/2011 | Bond Future | Sell | 400   | 0.00         |
| R202 On 05/05/2011 | Bond Future | Buy  | 400   | 673,860.00   |
| R202 On 03/11/2011 | Bond Future | Buy  | 464   | 812,617.12   |
| R202 On 03/11/2011 | Bond Future | Sell | 464   | 0.00         |
| R202 On 02/02/2012 | Bond Future | Sell | 464   | 0.00         |
| R202 On 02/02/2012 | Bond Future | Buy  | 464   | 812,132.70   |
| R202 On 04/08/2011 | Bond Future | Buy  | 556   | 975,123.92   |
| R202 On 04/08/2011 | Bond Future | Sell | 556   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 560   | 984,373.71   |
| R202 On 03/11/2011 | Bond Future | Sell | 560   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Sell | 600   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 600   | 1,119,036.00 |
| R202 On 03/11/2011 | Bond Future | Sell | 610   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 610   | 1,132,977.40 |
| R202 On 03/11/2011 | Bond Future | Buy  | 680   | 1,231,725.48 |
| R202 On 03/11/2011 | Bond Future | Sell | 680   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Sell | 840   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 840   | 1,560,165.60 |
| R202 On 04/08/2011 | Bond Future | Buy  | 900   | 1,565,786.25 |
| R202 On 04/08/2011 | Bond Future | Sell | 900   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 910   | 1,595,029.44 |
| R202 On 03/11/2011 | Bond Future | Sell | 910   | 0.00         |
| R202 On 03/11/2011 | Bond Future | Sell | 1,121 | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 1,121 | 1,995,514.52 |
| R202 On 04/08/2011 | Bond Future | Buy  | 1,121 | 1,966,032.22 |
| R202 On 04/08/2011 | Bond Future | Sell | 1,121 | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 1,289 | 2,257,464.37 |
| R202 On 03/11/2011 | Bond Future | Sell | 1,289 | 0.00         |
| R202 On 02/02/2012 | Bond Future | Sell | 1,289 | 0.00         |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R202 On 02/02/2012 |        |     | Buy      | 1,289            | 2,256,118.65   |
| R202 On 03/11/2011 |        |     | Buy      | 1,351            | 2,366,046.83   |
| R202 On 03/11/2011 |        |     | Sell     | 1,351            | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 1,351            | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 1,351            | 2,364,636.39   |
| R202 On 03/11/2011 |        |     | Sell     | 1,400            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 1,400            | 2,611,084.00   |
| R202 On 03/11/2011 |        |     | Buy      | 1,500            | 2,757,202.65   |
| R202 On 03/11/2011 |        |     | Sell     | 1,500            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 1,621            | 2,842,942.22   |
| R202 On 04/08/2011 |        |     | Sell     | 1,621            | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 1,790            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 1,790            | 3,199,499.70   |
| R202 On 04/08/2011 |        |     | Sell     | 1,825            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 1,825            | 3,194,425.25   |
| R202 On 03/11/2011 |        |     | Sell     | 2,000            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 2,000            | 3,552,500.00   |
| R202 On 03/11/2011 |        |     | Buy      | 2,000            | 3,718,377.80   |
| R202 On 03/11/2011 |        |     | Sell     | 2,000            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 2,000            | 3,552,500.00   |
| R202 On 03/11/2011 |        |     | Sell     | 2,000            | 0.00           |
| R202 On 03/11/2011 |        |     | Sell     | 2,167            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 2,167            | 3,857,520.04   |
| R202 On 04/08/2011 |        |     | Buy      | 2,167            | 3,800,527.94   |
| R202 On 04/08/2011 |        |     | Sell     | 2,167            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 2,410            | 4,206,466.30   |
| R202 On 04/08/2011 |        |     | Sell     | 2,410            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 2,557            | 4,478,150.81   |
| R202 On 03/11/2011 |        |     | Sell     | 2,557            | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 2,557            | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 2,557            | 4,475,481.30   |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R202 On 03/11/2011 | Bond Future | Buy  | 2,673 | 4,681,305.09 |
| R202 On 03/11/2011 | Bond Future | Sell | 2,673 | 0.00         |
| R202 On 02/02/2012 | Bond Future | Sell | 2,673 | 0.00         |
| R202 On 02/02/2012 | Bond Future | Buy  | 2,673 | 4,678,514.48 |
| R202 On 04/08/2011 | Bond Future | Sell | 3,110 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,110 | 5,449,777.40 |
| R202 On 04/08/2011 | Bond Future | Sell | 3,110 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,110 | 5,480,473.10 |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,133 | 5,494,718.06 |
| R202 On 04/08/2011 | Bond Future | Sell | 3,133 | 0.00         |
| R202 On 03/11/2011 | Bond Future | Sell | 3,192 | 0.00         |
| R202 On 03/11/2011 | Bond Future | Buy  | 3,192 | 5,682,143.04 |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,192 | 5,598,193.44 |
| R202 On 04/08/2011 | Bond Future | Sell | 3,192 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Sell | 3,259 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,259 | 5,709,341.07 |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,259 | 5,724,326.93 |
| R202 On 04/08/2011 | Bond Future | Sell | 3,259 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Sell | 3,259 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,259 | 5,476,329.09 |
| R202 On 05/05/2011 | Bond Future | Buy  | 3,259 | 5,480,953.61 |
| R202 On 05/05/2011 | Bond Future | Sell | 3,259 | 0.00         |
| R202 On 05/05/2011 | Bond Future | Sell | 3,259 | 0.00         |
| R202 On 05/05/2011 | Bond Future | Buy  | 3,259 | 5,457,879.89 |
| R202 On 03/02/2011 | Bond Future | Sell | 3,320 | 0.00         |
| R202 On 03/02/2011 | Bond Future | Buy  | 3,320 | 5,461,931.20 |
| R202 On 03/02/2011 | Bond Future | Buy  | 3,320 | 5,465,218.00 |
| R202 On 03/02/2011 | Bond Future | Sell | 3,320 | 0.00         |
| 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 |
| R202 On 04/08/2011 | Bond Future | Sell | 3,510 | 0.00         |
| R202 On 04/08/2011 | Bond Future | Buy  | 3,510 | 6,155,916.62 |
| R202 On 03/02/2011 | Bond Future | Sell | 3,538 | 0.00         |
| R202 On 03/02/2011 | Bond Future | Buy  | 3,538 | 89,968.16    |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R202 On 03/02/2011 |        |     | Buy      | 3,538            | 5,925,123.98   |
| R202 On 03/02/2011 |        |     | Sell     | 3,538            | 0.00           |
| R202 On 03/02/2011 |        |     | Sell     | 3,538            | 0.00           |
| R202 On 03/02/2011 |        |     | Buy      | 3,538            | 5,925,123.98   |
| R202 On 03/02/2011 |        |     | Buy      | 3,538            | 5,841,450.28   |
| R202 On 03/02/2011 |        |     | Sell     | 3,538            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 4,615            | 8,093,879.30   |
| R202 On 04/08/2011 |        |     | Sell     | 4,615            | 0.00           |
| R202 On 02/02/2012 |        |     | Sell     | 4,783            | 0.00           |
| R202 On 02/02/2012 |        |     | Buy      | 4,783            | 8,371,617.94   |
| R202 On 03/11/2011 |        |     | Buy      | 4,783            | 8,376,611.39   |
| R202 On 03/11/2011 |        |     | Sell     | 4,783            | 0.00           |
| R202 On 04/08/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 6,500            | 11,387,148.50  |
| R202 On 04/08/2011 |        |     | Buy      | 6,500            | 11,417,037.45  |
| R202 On 04/08/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 6,500            | 10,922,411.50  |
| R202 On 05/05/2011 |        |     | Buy      | 6,500            | 10,931,635.00  |
| R202 On 05/05/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 6,500            | 10,923,201.25  |
| R202 On 05/05/2011 |        |     | Buy      | 6,500            | 10,931,083.15  |
| R202 On 05/05/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 05/05/2011 |        |     | Sell     | 6,500            | 0.00           |
| R202 On 05/05/2011 |        |     | Buy      | 6,500            | 11,149,385.00  |
| R202 On 04/08/2011 |        |     | Sell     | 7,250            | 0.00           |
| R202 On 04/08/2011 |        |     | Buy      | 7,250            | 12,634,408.25  |
| R202 On 04/08/2011 |        |     | Buy      | 7,250            | 12,634,408.25  |
| R202 On 04/08/2011 |        |     | Sell     | 7,250            | 0.00           |
| R202 On 03/11/2011 |        |     | Buy      | 14,510           | 25,819,510.44  |

|                         |             |      |        |               |
|-------------------------|-------------|------|--------|---------------|
| R202 On 03/11/2011      | Bond Future | Sell | 14,510 | 0.00          |
| R202 On 02/02/2012      | Bond Future | Buy  | 19,845 | 34,683,828.86 |
| R202 On 02/02/2012      | Bond Future | Sell | 19,845 | 0.00          |
| R202 On 02/02/2012      | Bond Future | Sell | 19,845 | 0.00          |
| R202 On 02/02/2012      | Bond Future | Buy  | 19,845 | 34,442,765.69 |
| R202 On 02/02/2012      | Bond Future | Buy  | 19,845 | 34,442,765.69 |
| R202 On 02/02/2012      | Bond Future | Sell | 19,845 | 0.00          |
| R202 On 03/11/2011      | Bond Future | Sell | 19,845 | 0.00          |
| R202 On 03/11/2011      | Bond Future | Buy  | 19,845 | 34,700,220.83 |
| <b>R203 Bond Future</b> |             |      |        |               |
| R203 On 03/11/2011      | Bond Future | Buy  | 1      | 1,037.60      |
| R203 On 03/11/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 03/11/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 03/11/2011      | Bond Future | Buy  | 1      | 1,033.88      |
| R203 On 03/11/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 03/11/2011      | Bond Future | Buy  | 1      | 1,009.24      |
| R203 On 05/05/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 05/05/2011      | Bond Future | Buy  | 1      | 84.28         |
| R203 On 05/05/2011      | Bond Future | Buy  | 1      | 84.28         |
| R203 On 05/05/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 05/05/2011      | Bond Future | Buy  | 1      | 84.28         |
| R203 On 05/05/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 05/05/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 05/05/2011      | Bond Future | Buy  | 1      | 84.28         |
| R203 On 03/02/2011      | Bond Future | Sell | 1      | 0.00          |
| R203 On 03/02/2011      | Bond Future | Buy  | 1      | 1,051.54      |
| R203 On 03/11/2011      | Bond Future | Buy  | 2      | 2,031.19      |
| R203 On 03/11/2011      | Bond Future | Sell | 2      | 0.00          |
| R203 On 03/11/2011      | Bond Future | Sell | 2      | 0.00          |
| R203 On 03/11/2011      | Bond Future | Buy  | 2      | 2,010.93      |
| R203 On 07/05/2009      | Bond Future | Buy  | 2      | 2,082.20      |
| R203 On 07/05/2009      | Bond Future | Sell | 2      | 0.00          |
| R203 On 03/02/2011      | Bond Future | Sell | 3      | 0.00          |
| R203 On 03/02/2011      | Bond Future | Buy  | 3      | 3,140.98      |
| R203 On 07/05/2009      | Bond Future | Sell | 3      | 0.00          |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R203 On 07/05/2009 |        |     | Buy      | 3                | 3,027.25       |
| R203 On 05/02/2009 |        |     | Buy      | 3                | 3,286.49       |
| R203 On 05/02/2009 |        |     | Sell     | 3                | 0.00           |
| R203 On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| R203 On 03/11/2011 |        |     | Buy      | 4                | 3,982.93       |
| R203 On 03/11/2011 |        |     | Buy      | 4                | 3,978.10       |
| R203 On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| R203 On 07/05/2009 |        |     | Buy      | 4                | 4,036.34       |
| R203 On 07/05/2009 |        |     | Sell     | 4                | 0.00           |
| R203 On 02/02/2012 |        |     | Buy      | 5                | 5,383.37       |
| R203 On 02/02/2012 |        |     | Sell     | 5                | 0.00           |
| R203 On 03/02/2011 |        |     | Buy      | 5                | 5,336.40       |
| R203 On 03/02/2011 |        |     | Sell     | 5                | 0.00           |
| R203 On 03/11/2011 |        |     | Sell     | 6                | 0.00           |
| R203 On 03/11/2011 |        |     | Buy      | 6                | 6,064.72       |
| R203 On 07/05/2009 |        |     | Buy      | 6                | 6,054.51       |
| R203 On 07/05/2009 |        |     | Sell     | 6                | 0.00           |
| R203 On 03/08/2006 |        |     | Sell     | 6                | 0.00           |
| R203 On 03/08/2006 |        |     | Buy      | 6                | 6,104.69       |
| R203 On 03/08/2006 |        |     | Buy      | 6                | 6,282.59       |
| R203 On 03/08/2006 |        |     | Sell     | 6                | 0.00           |
| R203 On 04/11/2010 |        |     | Sell     | 7                | 0.00           |
| R203 On 04/11/2010 |        |     | Buy      | 7                | 7,193.25       |
| R203 On 04/11/2010 |        |     | Buy      | 7                | 7,098.79       |
| R203 On 04/11/2010 |        |     | Sell     | 7                | 0.00           |
| R203 On 05/08/2010 |        |     | Sell     | 7                | 0.00           |
| R203 On 05/08/2010 |        |     | Buy      | 7                | 7,265.99       |
| R203 On 03/02/2011 |        |     | Buy      | 8                | 8,428.78       |
| R203 On 03/02/2011 |        |     | Sell     | 8                | 0.00           |
| R203 On 07/05/2009 |        |     | Buy      | 8                | 8,421.68       |
| R203 On 07/05/2009 |        |     | Sell     | 8                | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R203 On 05/02/2009 | Bond Future | Buy  | 8  | 8,763.97  |
| R203 On 05/02/2009 | Bond Future | Sell | 8  | 0.00      |
| R203 On 03/11/2011 | Bond Future | Sell | 9  | 0.00      |
| R203 On 03/11/2011 | Bond Future | Buy  | 9  | 9,362.63  |
| R203 On 03/11/2011 | Bond Future | Sell | 9  | 0.00      |
| R203 On 03/11/2011 | Bond Future | Buy  | 9  | 9,535.76  |
| R203 On 03/11/2011 | Bond Future | Buy  | 10 | 10,561.48 |
| R203 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R203 On 02/02/2006 | Bond Future | Sell | 11 | 0.00      |
| R203 On 02/02/2006 | Bond Future | Buy  | 11 | 12,046.53 |
| R203 On 02/02/2006 | Bond Future | Buy  | 11 | 11,768.64 |
| R203 On 02/02/2006 | Bond Future | Sell | 11 | 0.00      |
| R203 On 03/11/2011 | Bond Future | Buy  | 12 | 11,948.79 |
| R203 On 03/11/2011 | Bond Future | Sell | 12 | 0.00      |
| R203 On 07/05/2009 | Bond Future | Sell | 12 | 0.00      |
| R203 On 07/05/2009 | Bond Future | Buy  | 12 | 12,109.02 |
| R203 On 03/11/2011 | Bond Future | Sell | 13 | 0.00      |
| R203 On 03/11/2011 | Bond Future | Buy  | 13 | 13,412.45 |
| R203 On 04/11/2010 | Bond Future | Buy  | 13 | 13,209.03 |
| R203 On 04/11/2010 | Bond Future | Sell | 13 | 0.00      |
| R203 On 04/11/2010 | Bond Future | Buy  | 13 | 13,157.31 |
| R203 On 04/11/2010 | Bond Future | Sell | 13 | 0.00      |
| R203 On 03/08/2006 | Bond Future | Sell | 13 | 0.00      |
| R203 On 03/08/2006 | Bond Future | Buy  | 13 | 13,226.83 |
| R203 On 03/08/2006 | Bond Future | Buy  | 13 | 13,612.28 |
| R203 On 03/08/2006 | Bond Future | Sell | 13 | 0.00      |
| R203 On 07/05/2009 | Bond Future | Buy  | 17 | 17,896.06 |
| R203 On 07/05/2009 | Bond Future | Sell | 17 | 0.00      |
| R203 On 03/11/2011 | Bond Future | Sell | 20 | 0.00      |
| R203 On 03/11/2011 | Bond Future | Buy  | 20 | 20,272.42 |
| R203 On 03/11/2011 | Bond Future | Sell | 20 | 0.00      |
| R203 On 03/11/2011 | Bond Future | Buy  | 20 | 20,236.74 |
| R203 On 05/08/2010 | Bond Future | Sell | 24 | 0.00      |
| R203 On 05/08/2010 | Bond Future | Buy  | 24 | 24,714.94 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R203 On 07/05/2009 | Bond Future   |            | Buy             | 24                      | 25,265.03             |
| R203 On 07/05/2009 | Bond Future   |            | Sell            | 24                      | 0.00                  |
| R203 On 05/02/2009 | Bond Future   |            | Buy             | 27                      | 29,578.41             |
| R203 On 05/02/2009 | Bond Future   |            | Sell            | 27                      | 0.00                  |
| R203 On 03/08/2006 | Bond Future   |            | Sell            | 28                      | 0.00                  |
| R203 On 03/08/2006 | Bond Future   |            | Buy             | 28                      | 28,488.56             |
| R203 On 03/08/2006 | Bond Future   |            | Buy             | 28                      | 29,318.76             |
| R203 On 03/08/2006 | Bond Future   |            | Sell            | 28                      | 0.00                  |
| R203 On 05/08/2010 | Bond Future   |            | Buy             | 29                      | 29,297.92             |
| R203 On 05/08/2010 | Bond Future   |            | Sell            | 29                      | 0.00                  |
| R203 On 06/05/2010 | Bond Future   |            | Sell            | 29                      | 0.00                  |
| R203 On 06/05/2010 | Bond Future   |            | Buy             | 29                      | 28,788.58             |
| R203 On 06/05/2010 | Bond Future   |            | Sell            | 29                      | 0.00                  |
| R203 On 06/05/2010 | Bond Future   |            | Buy             | 29                      | 28,681.37             |
| R203 On 06/05/2010 | Bond Future   |            | Sell            | 29                      | 0.00                  |
| R203 On 06/05/2010 | Bond Future   |            | Buy             | 29                      | 28,681.37             |
| R203 On 03/11/2011 | Bond Future   |            | Sell            | 30                      | 0.00                  |
| R203 On 03/11/2011 | Bond Future   |            | Buy             | 30                      | 30,850.88             |
| R203 On 03/11/2011 | Bond Future   |            | Sell            | 35                      | 0.00                  |
| R203 On 03/11/2011 | Bond Future   |            | Buy             | 35                      | 34,784.89             |
| R203 On 03/02/2011 | Bond Future   |            | Buy             | 35                      | 36,154.74             |
| R203 On 03/02/2011 | Bond Future   |            | Sell            | 35                      | 0.00                  |
| R203 On 03/02/2011 | Bond Future   |            | Sell            | 35                      | 0.00                  |
| R203 On 03/02/2011 | Bond Future   |            | Buy             | 35                      | 36,513.03             |
| R203 On 07/05/2009 | Bond Future   |            | Buy             | 36                      | 36,019.73             |
| R203 On 07/05/2009 | Bond Future   |            | Sell            | 36                      | 0.00                  |
| R203 On 04/11/2010 | Bond Future   |            | Buy             | 37                      | 38,290.93             |
| R203 On 04/11/2010 | Bond Future   |            | Sell            | 37                      | 0.00                  |
| R203 On 05/02/2009 | Bond Future   |            | Sell            | 38                      | 0.00                  |
| R203 On 05/02/2009 | Bond Future   |            | Buy             | 38                      | 40,554.06             |
| R203 On 03/11/2011 | Bond Future   |            | Buy             | 40                      | 41,385.39             |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R203 On 03/11/2011 | Bond Future | Sell | 40  | 0.00       |
| R203 On 03/11/2011 | Bond Future | Sell | 46  | 0.00       |
| R203 On 03/11/2011 | Bond Future | Buy  | 46  | 48,390.34  |
| R203 On 05/08/2010 | Bond Future | Sell | 46  | 0.00       |
| R203 On 05/08/2010 | Bond Future | Buy  | 46  | 47,135.94  |
| R203 On 07/05/2009 | Bond Future | Buy  | 50  | 50,027.41  |
| R203 On 07/05/2009 | Bond Future | Sell | 50  | 0.00       |
| R203 On 04/08/2011 | Bond Future | Sell | 56  | 0.00       |
| R203 On 04/08/2011 | Bond Future | Buy  | 56  | 58,278.15  |
| R203 On 06/05/2010 | Bond Future | Buy  | 58  | 57,577.16  |
| R203 On 06/05/2010 | Bond Future | Sell | 58  | 0.00       |
| R203 On 03/11/2011 | Bond Future | Sell | 64  | 0.00       |
| R203 On 03/11/2011 | Bond Future | Buy  | 64  | 66,894.53  |
| R203 On 03/08/2006 | Bond Future | Sell | 64  | 0.00       |
| R203 On 03/08/2006 | Bond Future | Buy  | 64  | 65,116.72  |
| R203 On 03/08/2006 | Bond Future | Buy  | 64  | 67,014.30  |
| R203 On 03/08/2006 | Bond Future | Sell | 64  | 0.00       |
| R203 On 03/11/2011 | Bond Future | Sell | 77  | 0.00       |
| R203 On 03/11/2011 | Bond Future | Buy  | 77  | 81,953.76  |
| R203 On 02/02/2012 | Bond Future | Sell | 106 | 0.00       |
| R203 On 02/02/2012 | Bond Future | Buy  | 106 | 112,459.93 |
| R203 On 04/08/2011 | Bond Future | Buy  | 120 | 123,417.97 |
| R203 On 04/08/2011 | Bond Future | Sell | 120 | 0.00       |
| R203 On 03/11/2011 | Bond Future | Buy  | 123 | 130,566.48 |
| R203 On 03/11/2011 | Bond Future | Sell | 123 | 0.00       |
| R203 On 04/11/2010 | Bond Future | Sell | 140 | 0.00       |
| R203 On 04/11/2010 | Bond Future | Buy  | 140 | 145,793.59 |
| R203 On 05/08/2010 | Bond Future | Buy  | 140 | 141,438.23 |
| R203 On 05/08/2010 | Bond Future | Sell | 140 | 0.00       |
| R203 On 06/05/2010 | Bond Future | Sell | 140 | 0.00       |
| R203 On 06/05/2010 | Bond Future | Buy  | 140 | 138,979.36 |
| R203 On 06/05/2010 | Bond Future | Buy  | 140 | 135,997.15 |
| R203 On 06/05/2010 | Bond Future | Sell | 140 | 0.00       |
| R203 On 04/08/2011 | Bond Future | Sell | 145 | 0.00       |

| Contract           |             | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|--------|------|----------|------------------|----------------|
| R203 On 04/08/2011 | Bond Future |        |      | Buy      | 145              | 153,899.72     |
| R203 On 02/02/2012 | Bond Future |        |      | Buy      | 150              | 159,477.77     |
| R203 On 02/02/2012 | Bond Future |        |      | Sell     | 150              | 0.00           |
| R203 On 04/11/2010 | Bond Future |        |      | Sell     | 157              | 0.00           |
| R203 On 04/11/2010 | Bond Future |        |      | Buy      | 157              | 164,220.52     |
| R203 On 03/11/2011 | Bond Future |        |      | Buy      | 217              | 217,900.88     |
| R203 On 03/11/2011 | Bond Future |        |      | Sell     | 217              | 0.00           |
| R203 On 03/02/2011 | Bond Future | 8.00   | Call | Buy      | 230              | 0.00           |
| R203 On 03/02/2011 | Bond Future | 8.00   | Call | Sell     | 230              | 0.00           |
| R203 On 03/11/2011 | Bond Future |        |      | Sell     | 239              | 0.00           |
| R203 On 03/11/2011 | Bond Future |        |      | Buy      | 239              | 246,784.23     |
| R203 On 03/11/2011 | Bond Future |        |      | Buy      | 243              | 257,948.41     |
| R203 On 03/11/2011 | Bond Future |        |      | Sell     | 243              | 0.00           |
| R203 On 02/02/2012 | Bond Future |        |      | Buy      | 292              | 311,751.49     |
| R203 On 02/02/2012 | Bond Future |        |      | Sell     | 292              | 0.00           |
| R203 On 03/11/2011 | Bond Future |        |      | Sell     | 292              | 0.00           |
| R203 On 03/11/2011 | Bond Future |        |      | Buy      | 292              | 307,271.54     |
| R203 On 02/02/2012 | Bond Future |        |      | Sell     | 310              | 0.00           |
| R203 On 02/02/2012 | Bond Future |        |      | Buy      | 310              | 335,216.52     |
| R203 On 02/02/2012 | Bond Future |        |      | Buy      | 310              | 333,913.37     |
| R203 On 02/02/2012 | Bond Future |        |      | Sell     | 310              | 0.00           |
| R203 On 02/02/2012 | Bond Future |        |      | Sell     | 310              | 0.00           |
| R203 On 02/02/2012 | Bond Future |        |      | Buy      | 310              | 332,832.34     |
| R203 On 03/11/2011 | Bond Future |        |      | Buy      | 343              | 364,100.02     |
| R203 On 03/11/2011 | Bond Future |        |      | Sell     | 343              | 0.00           |
| R203 On 05/08/2010 | Bond Future |        |      | Buy      | 450              | 455,850.90     |
| R203 On 05/08/2010 | Bond Future |        |      | Sell     | 450              | 0.00           |
| R203 On 04/11/2010 | Bond Future |        |      | Buy      | 453              | 471,601.22     |
| R203 On 04/11/2010 | Bond Future |        |      | Sell     | 453              | 0.00           |
| R203 On 03/11/2011 | Bond Future |        |      | Buy      | 491              | 507,129.94     |
| R203 On 03/11/2011 | Bond Future |        |      | Sell     | 491              | 0.00           |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R203 On 04/08/2011 | Bond Future |      |      | Sell | 491   | 0.00         |
| R203 On 04/08/2011 | Bond Future |      |      | Buy  | 491   | 520,130.10   |
| R203 On 04/08/2011 | Bond Future |      |      | Buy  | 516   | 532,006.84   |
| R203 On 04/08/2011 | Bond Future |      |      | Sell | 516   | 0.00         |
| R203 On 05/05/2011 | Bond Future |      |      | Sell | 516   | 0.00         |
| R203 On 05/05/2011 | Bond Future |      |      | Buy  | 516   | 524,123.90   |
| R203 On 05/05/2011 | Bond Future |      |      | Buy  | 516   | 520,107.82   |
| R203 On 05/05/2011 | Bond Future |      |      | Sell | 516   | 0.00         |
| R203 On 05/08/2010 | Bond Future |      |      | Sell | 583   | 0.00         |
| R203 On 05/08/2010 | Bond Future |      |      | Buy  | 583   | 607,331.10   |
| R203 On 05/08/2010 | Bond Future |      |      | Buy  | 678   | 682,843.70   |
| R203 On 05/08/2010 | Bond Future |      |      | Sell | 678   | 0.00         |
| R203 On 04/08/2011 | Bond Future |      |      | Sell | 704   | 0.00         |
| R203 On 04/08/2011 | Bond Future |      |      | Buy  | 704   | 723,556.84   |
| R203 On 03/11/2011 | Bond Future |      |      | Sell | 760   | 0.00         |
| R203 On 03/11/2011 | Bond Future |      |      | Buy  | 760   | 784,966.91   |
| R203 On 04/08/2011 | Bond Future |      |      | Buy  | 760   | 805,089.36   |
| R203 On 04/08/2011 | Bond Future |      |      | Sell | 760   | 0.00         |
| R203 On 03/02/2011 | Bond Future | 8.00 | Call | Buy  | 770   | 0.00         |
| R203 On 03/02/2011 | Bond Future | 8.00 | Call | Sell | 770   | 0.00         |
| R203 On 02/02/2012 | Bond Future | 7.20 | Call | Sell | 880   | 0.00         |
| R203 On 02/02/2012 | Bond Future | 7.20 | Call | Buy  | 880   | 0.00         |
| R203 On 02/02/2012 | Bond Future | 7.35 | Put  | Sell | 880   | 0.00         |
| R203 On 02/02/2012 | Bond Future | 7.35 | Put  | Buy  | 880   | 0.00         |
| R203 On 03/11/2011 | Bond Future |      |      | Buy  | 901   | 948,122.12   |
| R203 On 03/11/2011 | Bond Future |      |      | Sell | 901   | 0.00         |
| R203 On 01/11/2012 | Bond Future |      |      | Sell | 901   | 0.00         |
| R203 On 01/11/2012 | Bond Future |      |      | Buy  | 901   | 942,645.21   |
| R203 On 01/11/2012 | Bond Future |      |      | Buy  | 901   | 942,645.21   |
| R203 On 01/11/2012 | Bond Future |      |      | Sell | 901   | 0.00         |
| R203 On 02/02/2012 | Bond Future |      |      | Sell | 904   | 0.00         |
| R203 On 02/02/2012 | Bond Future |      |      | Buy  | 904   | 965,148.46   |
| R203 On 03/11/2011 | Bond Future |      |      | Buy  | 1,250 | 1,295,468.88 |
| R203 On 03/11/2011 | Bond Future |      |      | Sell | 1,250 | 0.00         |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R203 On 03/11/2011 |        |     | Sell     | 1,250            | 0.00           |
| R203 On 03/11/2011 |        |     | Buy      | 1,250            | 1,297,059.25   |
| R203 On 03/02/2011 |        |     | Sell     | 1,402            | 0.00           |
| R203 On 03/02/2011 |        |     | Buy      | 1,402            | 1,474,264.13   |
| R203 On 04/11/2010 |        |     | Buy      | 1,402            | 1,451,808.01   |
| R203 On 04/11/2010 |        |     | Sell     | 1,402            | 0.00           |
| R203 On 03/11/2011 |        |     | Buy      | 1,404            | 1,395,370.88   |
| R203 On 03/11/2011 |        |     | Sell     | 1,404            | 0.00           |
| R203 On 03/02/2011 |        |     | Sell     | 1,404            | 0.00           |
| R203 On 03/02/2011 |        |     | Buy      | 1,404            | 1,450,321.61   |
| R203 On 02/02/2012 |        |     | Buy      | 1,501            | 1,590,213.14   |
| R203 On 02/02/2012 |        |     | Sell     | 1,501            | 0.00           |
| R203 On 03/11/2011 |        |     | Sell     | 1,501            | 0.00           |
| R203 On 03/11/2011 |        |     | Buy      | 1,501            | 1,567,672.02   |
| R203 On 05/08/2010 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 05/08/2010 |        |     | Buy      | 1,570            | 1,585,564.04   |
| R203 On 05/08/2010 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 05/08/2010 |        |     | Buy      | 1,570            | 1,601,639.58   |
| R203 On 06/05/2010 |        |     | Buy      | 1,570            | 1,574,280.13   |
| R203 On 06/05/2010 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 06/05/2010 |        |     | Buy      | 1,570            | 1,530,052.14   |
| R203 On 06/05/2010 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 04/02/2010 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 04/02/2010 |        |     | Buy      | 1,570            | 1,566,824.20   |
| R203 On 04/02/2010 |        |     | Buy      | 1,570            | 1,555,613.93   |
| R203 On 05/11/2009 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 04/02/2010 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 05/11/2009 |        |     | Buy      | 1,570            | 1,527,788.35   |
| R203 On 05/11/2009 |        |     | Buy      | 1,570            | 1,522,110.60   |
| R203 On 06/08/2009 |        |     | Sell     | 1,570            | 0.00           |
| R203 On 06/08/2009 |        |     | Buy      | 1,570            | 1,557,646.14   |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R203 On 05/11/2009 | Bond Future |      |      | Sell | 1,570 | 0.00         |
| R203 On 06/08/2009 | Bond Future |      |      | Sell | 1,570 | 0.00         |
| R203 On 06/08/2009 | Bond Future |      |      | Buy  | 1,570 | 1,565,117.30 |
| R203 On 05/08/2010 | Bond Future |      |      | Sell | 1,607 | 0.00         |
| R203 On 05/08/2010 | Bond Future |      |      | Buy  | 1,607 | 1,622,683.20 |
| R203 On 04/11/2010 | Bond Future |      |      | Buy  | 2,215 | 2,233,944.45 |
| R203 On 04/11/2010 | Bond Future |      |      | Sell | 2,215 | 0.00         |
| R203 On 05/08/2010 | Bond Future |      |      | Sell | 2,215 | 0.00         |
| R203 On 05/08/2010 | Bond Future |      |      | Buy  | 2,215 | 2,288,351.50 |
| R203 On 02/02/2012 | Bond Future | 6.95 | Call | Buy  | 2,640 | 0.00         |
| R203 On 02/02/2012 | Bond Future | 6.95 | Call | Sell | 2,640 | 0.00         |
| R203 On 02/02/2012 | Bond Future | 7.95 | Put  | Buy  | 2,640 | 0.00         |
| R203 On 02/02/2012 | Bond Future | 7.95 | Put  | Sell | 2,640 | 0.00         |

**R204 Bond Future**

|                    |             |  |  |      |   |          |
|--------------------|-------------|--|--|------|---|----------|
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 1,035.93 |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 1,031.26 |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 1,012.58 |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 1,008.46 |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 1,000.95 |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 987.77   |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 987.77   |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 987.77   |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/11/2011 | Bond Future |  |  | Buy  | 1 | 987.77   |
| R204 On 03/02/2011 | Bond Future |  |  | Sell | 1 | 0.00     |
| R204 On 03/02/2011 | Bond Future |  |  | Buy  | 1 | 1,011.31 |
| R204 On 05/08/2010 | Bond Future |  |  | Buy  | 1 | 971.42   |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R204 On 05/08/2010 |        |      | Sell     | 1                | 0.00           |
| R204 On 04/11/2010 | 9.30   | Call | Sell     | 1                | 0.00           |
| R204 On 04/11/2010 | 9.30   | Call | Buy      | 1                | 0.00           |
| R204 On 04/11/2010 | 9.30   | Call | Buy      | 1                | 0.00           |
| R204 On 04/11/2010 | 9.30   | Call | Sell     | 1                | 0.00           |
| R204 On 03/02/2011 |        |      | Sell     | 2                | 0.00           |
| R204 On 03/02/2011 |        |      | Buy      | 2                | 2,009.64       |
| R204 On 02/02/2012 |        |      | Buy      | 3                | 3,096.11       |
| R204 On 02/02/2012 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 3                | 3,149.69       |
| R204 On 03/11/2011 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 3                | 3,189.13       |
| R204 On 03/11/2011 |        |      | Buy      | 3                | 3,211.78       |
| R204 On 03/11/2011 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 3                | 3,019.77       |
| R204 On 03/11/2011 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 3                | 2,974.90       |
| R204 On 06/08/2009 |        |      | Sell     | 3                | 0.00           |
| R204 On 06/08/2009 |        |      | Buy      | 3                | 2,841.28       |
| R204 On 07/02/2008 |        |      | Buy      | 3                | 2,933.98       |
| R204 On 07/02/2008 |        |      | Sell     | 3                | 0.00           |
| R204 On 04/05/2006 |        |      | Buy      | 3                | 3,223.98       |
| R204 On 04/05/2006 |        |      | Sell     | 3                | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 4                | 3,968.36       |
| R204 On 03/11/2011 |        |      | Sell     | 4                | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put  | Buy      | 4                | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put  | Sell     | 4                | 0.00           |
| R204 On 03/02/2011 |        |      | Buy      | 5                | 5,129.22       |
| R204 On 03/02/2011 |        |      | Sell     | 5                | 0.00           |

|                    |             |      |     |      |   |          |
|--------------------|-------------|------|-----|------|---|----------|
| R204 On 03/11/2011 | Bond Future |      |     | Sell | 6 | 0.00     |
| R204 On 03/11/2011 | Bond Future |      |     | Buy  | 6 | 6,221.11 |
| R204 On 03/02/2011 | Bond Future |      |     | Buy  | 6 | 6,089.32 |
| R204 On 03/02/2011 | Bond Future |      |     | Sell | 6 | 0.00     |
| R204 On 03/11/2011 | Bond Future |      |     | Sell | 7 | 0.00     |
| R204 On 03/11/2011 | Bond Future |      |     | Buy  | 7 | 7,410.98 |
| R204 On 07/02/2008 | Bond Future |      |     | Buy  | 7 | 6,860.85 |
| R204 On 07/02/2008 | Bond Future |      |     | Sell | 7 | 0.00     |
| R204 On 03/11/2011 | Bond Future |      |     | Buy  | 8 | 7,933.06 |
| R204 On 03/11/2011 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 8 | 7,808.74 |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 8 | 7,697.25 |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 06/08/2009 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 06/08/2009 | Bond Future |      |     | Buy  | 8 | 7,560.55 |
| R204 On 07/05/2009 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 07/05/2009 | Bond Future |      |     | Buy  | 8 | 7,948.94 |
| R204 On 06/08/2009 | Bond Future |      |     | Buy  | 8 | 7,779.32 |
| R204 On 06/08/2009 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 07/05/2009 | Bond Future |      |     | Buy  | 8 | 8,436.20 |
| R204 On 07/05/2009 | Bond Future |      |     | Sell | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 8 | 0.00     |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 8 | 0.00     |
| R204 On 03/11/2011 | Bond Future |      |     | Sell | 9 | 0.00     |
| R204 On 03/11/2011 | Bond Future |      |     | Buy  | 9 | 9,217.07 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R204 On 04/11/2010 |        |     | Buy      | 9                | 9,083.78       |
| R204 On 04/11/2010 |        |     | Sell     | 9                | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 9                | 8,742.80       |
| R204 On 05/08/2010 |        |     | Sell     | 9                | 0.00           |
| R204 On 05/11/2009 |        |     | Sell     | 9                | 0.00           |
| R204 On 05/11/2009 |        |     | Buy      | 9                | 8,943.29       |
| R204 On 05/02/2009 |        |     | Sell     | 9                | 0.00           |
| R204 On 05/02/2009 |        |     | Buy      | 9                | 9,252.65       |
| R204 On 07/08/2008 |        |     | Sell     | 9                | 0.00           |
| R204 On 07/08/2008 |        |     | Buy      | 9                | 8,341.04       |
| R204 On 05/02/2009 |        |     | Buy      | 9                | 8,482.52       |
| R204 On 05/02/2009 |        |     | Sell     | 9                | 0.00           |
| R204 On 07/08/2008 |        |     | Buy      | 9                | 8,206.55       |
| R204 On 07/08/2008 |        |     | Sell     | 9                | 0.00           |
| R204 On 04/11/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 04/11/2010 |        |     | Buy      | 10               | 10,326.26      |
| R204 On 04/11/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 04/11/2010 |        |     | Buy      | 10               | 10,452.38      |
| R204 On 04/11/2010 |        |     | Buy      | 10               | 10,130.98      |
| R204 On 04/11/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 04/11/2010 |        |     | Buy      | 10               | 10,117.18      |
| R204 On 04/11/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 10               | 9,871.81       |
| R204 On 05/08/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 10               | 9,818.91       |
| R204 On 05/08/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 10               | 9,783.09       |
| R204 On 05/08/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 10               | 9,739.97       |
| R204 On 05/08/2010 |        |     | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 10               | 9,702.24       |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R204 On 05/08/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 05/08/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 05/08/2010 | Bond Future | Buy  | 10 | 9,602.53  |
| R204 On 05/08/2010 | Bond Future | Buy  | 10 | 9,739.97  |
| R204 On 05/08/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 06/05/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 06/05/2010 | Bond Future | Buy  | 10 | 9,953.85  |
| R204 On 06/05/2010 | Bond Future | Buy  | 10 | 9,917.58  |
| R204 On 06/05/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 06/05/2010 | Bond Future | Buy  | 10 | 9,750.82  |
| R204 On 06/05/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 06/05/2010 | Bond Future | Buy  | 10 | 9,750.82  |
| R204 On 06/05/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 04/02/2010 | Bond Future | Buy  | 10 | 9,563.17  |
| R204 On 04/02/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 04/02/2010 | Bond Future | Buy  | 10 | 9,363.09  |
| R204 On 04/02/2010 | Bond Future | Sell | 10 | 0.00      |
| R204 On 05/11/2009 | Bond Future | Buy  | 10 | 9,890.31  |
| R204 On 05/11/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 05/11/2009 | Bond Future | Buy  | 10 | 9,912.09  |
| R204 On 05/11/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 05/11/2009 | Bond Future | Buy  | 10 | 9,772.81  |
| R204 On 05/11/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 06/08/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 06/08/2009 | Bond Future | Buy  | 10 | 9,463.19  |
| R204 On 06/08/2009 | Bond Future | Buy  | 10 | 9,461.40  |
| R204 On 06/08/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Buy  | 10 | 9,911.02  |
| R204 On 07/05/2009 | Bond Future | Buy  | 10 | 10,022.35 |
| R204 On 07/05/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Sell | 10 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Buy  | 10 | 9,907.25  |
| R204 On 07/05/2009 | Bond Future | Buy  | 10 | 10,192.50 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R204 On 07/05/2009 |        |     | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 | 9.25   | Put | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 | 9.25   | Put | Buy      | 10               | 0.00           |
| R204 On 05/08/2010 | 9.25   | Put | Sell     | 10               | 0.00           |
| R204 On 05/08/2010 | 9.25   | Put | Buy      | 10               | 0.00           |
| R204 On 03/11/2011 |        |     | Sell     | 11               | 0.00           |
| R204 On 03/11/2011 |        |     | Buy      | 11               | 11,094.21      |
| R204 On 07/05/2009 |        |     | Sell     | 11               | 0.00           |
| R204 On 07/05/2009 |        |     | Buy      | 11               | 10,995.19      |
| R204 On 03/11/2011 |        |     | Sell     | 12               | 0.00           |
| R204 On 03/11/2011 |        |     | Buy      | 12               | 11,875.79      |
| R204 On 03/02/2011 |        |     | Buy      | 12               | 11,846.97      |
| R204 On 03/02/2011 |        |     | Sell     | 12               | 0.00           |
| R204 On 03/02/2011 |        |     | Sell     | 12               | 0.00           |
| R204 On 03/02/2011 |        |     | Buy      | 12               | 12,154.37      |
| R204 On 06/08/2009 |        |     | Sell     | 12               | 0.00           |
| R204 On 06/08/2009 |        |     | Buy      | 12               | 11,240.02      |
| R204 On 05/11/2009 |        |     | Buy      | 13               | 12,918.08      |
| R204 On 05/11/2009 |        |     | Sell     | 13               | 0.00           |
| R204 On 05/08/2010 |        |     | Sell     | 18               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 18               | 17,745.13      |
| R204 On 03/11/2011 |        |     | Sell     | 19               | 0.00           |
| R204 On 03/11/2011 |        |     | Buy      | 19               | 19,519.90      |
| R204 On 05/08/2010 |        |     | Sell     | 20               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 20               | 19,259.18      |
| R204 On 05/08/2010 |        |     | Sell     | 20               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 20               | 19,061.68      |
| R204 On 05/08/2010 |        |     | Buy      | 20               | 19,546.59      |
| R204 On 05/08/2010 |        |     | Sell     | 20               | 0.00           |
| R204 On 06/05/2010 |        |     | Sell     | 20               | 0.00           |
| R204 On 06/05/2010 |        |     | Buy      | 20               | 20,033.70      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R204 On 06/05/2010 | Bond Future | Sell | 20 | 0.00      |
| R204 On 06/05/2010 | Bond Future | Buy  | 20 | 20,072.78 |
| R204 On 06/05/2010 | Bond Future | Buy  | 20 | 19,702.70 |
| R204 On 06/05/2010 | Bond Future | Sell | 20 | 0.00      |
| R204 On 04/02/2010 | Bond Future | Sell | 20 | 0.00      |
| R204 On 04/02/2010 | Bond Future | Buy  | 20 | 18,979.02 |
| R204 On 05/11/2009 | Bond Future | Sell | 20 | 0.00      |
| R204 On 05/11/2009 | Bond Future | Buy  | 20 | 19,380.05 |
| R204 On 05/11/2009 | Bond Future | Buy  | 20 | 19,499.31 |
| R204 On 05/11/2009 | Bond Future | Sell | 20 | 0.00      |
| R204 On 06/08/2009 | Bond Future | Sell | 20 | 0.00      |
| R204 On 06/08/2009 | Bond Future | Buy  | 20 | 18,945.47 |
| R204 On 06/08/2009 | Bond Future | Buy  | 20 | 19,417.43 |
| R204 On 06/08/2009 | Bond Future | Sell | 20 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Sell | 20 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Buy  | 20 | 20,190.70 |
| R204 On 07/05/2009 | Bond Future | Buy  | 20 | 19,939.27 |
| R204 On 07/05/2009 | Bond Future | Sell | 20 | 0.00      |
| R204 On 03/11/2011 | Bond Future | Sell | 25 | 0.00      |
| R204 On 03/11/2011 | Bond Future | Buy  | 25 | 24,741.23 |
| R204 On 03/02/2011 | Bond Future | Buy  | 25 | 24,681.18 |
| R204 On 03/02/2011 | Bond Future | Sell | 25 | 0.00      |
| R204 On 03/02/2011 | Bond Future | Sell | 25 | 0.00      |
| R204 On 03/02/2011 | Bond Future | Buy  | 25 | 25,036.43 |
| R204 On 06/11/2008 | Bond Future | Sell | 25 | 0.00      |
| R204 On 06/11/2008 | Bond Future | Buy  | 25 | 24,458.19 |
| R204 On 07/05/2009 | Bond Future | Sell | 26 | 0.00      |
| R204 On 07/05/2009 | Bond Future | Buy  | 26 | 26,051.47 |
| R204 On 05/11/2009 | Bond Future | Buy  | 27 | 26,225.08 |
| R204 On 05/11/2009 | Bond Future | Sell | 27 | 0.00      |
| R204 On 04/02/2010 | Bond Future | Sell | 27 | 0.00      |
| R204 On 04/02/2010 | Bond Future | Buy  | 27 | 25,615.45 |
| R204 On 06/08/2009 | Bond Future | Sell | 27 | 0.00      |
| R204 On 06/08/2009 | Bond Future | Buy  | 27 | 25,571.55 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R204 On 07/02/2008 |        |     | Buy      | 28               | 27,391.51      |
| R204 On 07/02/2008 |        |     | Sell     | 28               | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Buy      | 28               | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Sell     | 28               | 0.00           |
| R204 On 03/11/2011 |        |     | Sell     | 30               | 0.00           |
| R204 On 03/11/2011 |        |     | Buy      | 30               | 30,715.61      |
| R204 On 03/11/2011 |        |     | Buy      | 30               | 30,886.52      |
| R204 On 03/11/2011 |        |     | Sell     | 30               | 0.00           |
| R204 On 04/11/2010 |        |     | Sell     | 30               | 0.00           |
| R204 On 04/11/2010 |        |     | Buy      | 30               | 30,396.41      |
| R204 On 05/11/2009 |        |     | Sell     | 30               | 0.00           |
| R204 On 05/11/2009 |        |     | Buy      | 30               | 29,368.45      |
| R204 On 06/08/2009 |        |     | Buy      | 30               | 28,672.17      |
| R204 On 06/08/2009 |        |     | Sell     | 30               | 0.00           |
| R204 On 04/11/2010 |        |     | Buy      | 33               | 34,158.58      |
| R204 On 04/11/2010 |        |     | Sell     | 33               | 0.00           |
| R204 On 06/08/2009 |        |     | Sell     | 35               | 0.00           |
| R204 On 06/08/2009 |        |     | Buy      | 35               | 33,309.64      |
| R204 On 04/11/2010 |        |     | Buy      | 40               | 40,248.85      |
| R204 On 04/11/2010 |        |     | Sell     | 40               | 0.00           |
| R204 On 05/08/2010 |        |     | Sell     | 40               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 40               | 39,636.90      |
| R204 On 05/08/2010 |        |     | Sell     | 41               | 0.00           |
| R204 On 05/08/2010 |        |     | Buy      | 41               | 40,212.46      |
| R204 On 07/05/2009 |        |     | Buy      | 47               | 46,881.09      |
| R204 On 07/05/2009 |        |     | Sell     | 47               | 0.00           |
| R204 On 05/11/2009 |        |     | Sell     | 49               | 0.00           |
| R204 On 05/11/2009 |        |     | Buy      | 49               | 48,241.12      |
| R204 On 03/02/2011 |        |     | Sell     | 50               | 0.00           |
| R204 On 03/02/2011 |        |     | Buy      | 50               | 49,172.85      |
| R204 On 03/02/2011 |        |     | Buy      | 50               | 51,096.10      |

|                    |             |      |     |      |    |           |
|--------------------|-------------|------|-----|------|----|-----------|
| R204 On 03/02/2011 | Bond Future |      |     | Sell | 50 | 0.00      |
| R204 On 07/08/2008 | Bond Future |      |     | Sell | 53 | 0.00      |
| R204 On 07/08/2008 | Bond Future |      |     | Buy  | 53 | 46,136.93 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 56 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 56 | 0.00      |
| R204 On 04/02/2010 | Bond Future |      |     | Buy  | 57 | 54,077.05 |
| R204 On 04/02/2010 | Bond Future |      |     | Sell | 57 | 0.00      |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 57 | 55,364.07 |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 57 | 0.00      |
| R204 On 04/02/2010 | Bond Future |      |     | Sell | 57 | 0.00      |
| R204 On 04/02/2010 | Bond Future |      |     | Buy  | 57 | 54,077.05 |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 58 | 56,335.37 |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 58 | 0.00      |
| R204 On 04/02/2010 | Bond Future |      |     | Sell | 58 | 0.00      |
| R204 On 04/02/2010 | Bond Future |      |     | Buy  | 58 | 55,025.77 |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Sell | 60 | 0.00      |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Buy  | 60 | 0.00      |
| R204 On 07/02/2008 | Bond Future |      |     | Sell | 66 | 0.00      |
| R204 On 07/02/2008 | Bond Future |      |     | Buy  | 66 | 64,160.25 |
| R204 On 03/11/2011 | Bond Future |      |     | Buy  | 70 | 72,225.87 |
| R204 On 03/11/2011 | Bond Future |      |     | Sell | 70 | 0.00      |
| R204 On 04/08/2011 | Bond Future |      |     | Sell | 70 | 0.00      |
| R204 On 04/08/2011 | Bond Future |      |     | Buy  | 70 | 71,209.17 |
| R204 On 04/08/2011 | Bond Future |      |     | Sell | 70 | 0.00      |
| R204 On 04/08/2011 | Bond Future |      |     | Buy  | 70 | 70,177.25 |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 70 | 0.00      |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R204 On 05/11/2009 |        |      | Buy      | 70               | 67,440.70      |
| R204 On 05/08/2010 | 8.70   | Put  | Buy      | 74               | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put  | Sell     | 74               | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 79               | 83,774.04      |
| R204 On 03/11/2011 |        |      | Sell     | 79               | 0.00           |
| R204 On 03/11/2011 |        |      | Sell     | 79               | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 79               | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 79               | 0.00           |
| R204 On 03/11/2011 |        |      | Sell     | 79               | 0.00           |
| R204 On 04/05/2006 |        |      | Buy      | 80               | 86,575.30      |
| R204 On 04/05/2006 |        |      | Sell     | 80               | 0.00           |
| R204 On 03/08/2006 |        |      | Sell     | 83               | 0.00           |
| R204 On 03/08/2006 |        |      | Buy      | 83               | 85,662.94      |
| R204 On 03/08/2006 |        |      | Buy      | 83               | 87,883.76      |
| R204 On 03/08/2006 |        |      | Sell     | 83               | 0.00           |
| R204 On 04/05/2006 |        |      | Sell     | 83               | 0.00           |
| R204 On 04/05/2006 |        |      | Buy      | 83               | 89,731.19      |
| R204 On 05/08/2010 | 8.75   | Call | Sell     | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Call | Buy      | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Call | Sell     | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Call | Buy      | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Put  | Sell     | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Put  | Buy      | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Put  | Sell     | 83               | 0.00           |
| R204 On 05/08/2010 | 8.75   | Put  | Buy      | 83               | 0.00           |
| R204 On 02/05/2008 |        |      | Sell     | 86               | 0.00           |
| R204 On 02/05/2008 |        |      | Buy      | 86               | 85,039.30      |
| R204 On 04/02/2010 |        |      | Sell     | 88               | 0.00           |
| R204 On 04/02/2010 |        |      | Buy      | 88               | 83,634.76      |
| R204 On 03/11/2011 |        |      | Sell     | 90               | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 90               | 94,663.56      |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R204 On 05/11/2009 | Bond Future |      |      | Sell | 92  | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |      | Buy  | 92  | 91,007.51  |
| R204 On 03/11/2011 | Bond Future |      |      | Buy  | 100 | 99,961.44  |
| R204 On 03/11/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R204 On 05/05/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R204 On 05/05/2011 | Bond Future |      |      | Buy  | 100 | 100,976.40 |
| R204 On 05/05/2011 | Bond Future |      |      | Buy  | 100 | 102,390.99 |
| R204 On 05/05/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Call | Sell | 100 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Call | Buy  | 100 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Call | Sell | 100 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Call | Buy  | 100 | 0.00       |
| R204 On 04/11/2010 | Bond Future |      |      | Sell | 101 | 0.00       |
| R204 On 04/11/2010 | Bond Future |      |      | Buy  | 101 | 105,218.53 |
| R204 On 04/11/2010 | Bond Future |      |      | Sell | 113 | 0.00       |
| R204 On 04/11/2010 | Bond Future |      |      | Buy  | 113 | 118,369.75 |
| R204 On 05/11/2009 | Bond Future |      |      | Sell | 124 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |      | Buy  | 124 | 122,662.30 |
| R204 On 05/11/2009 | Bond Future |      |      | Sell | 129 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |      | Buy  | 129 | 124,133.18 |
| R204 On 06/08/2009 | Bond Future |      |      | Buy  | 129 | 121,775.78 |
| R204 On 06/08/2009 | Bond Future |      |      | Sell | 129 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |      | Sell | 130 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |      | Buy  | 130 | 129,307.35 |
| R204 On 05/11/2009 | Bond Future |      |      | Buy  | 134 | 130,154.12 |
| R204 On 05/11/2009 | Bond Future |      |      | Sell | 134 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |      | Sell | 134 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |      | Buy  | 134 | 127,128.51 |
| R204 On 06/08/2009 | Bond Future |      |      | Sell | 140 | 0.00       |
| R204 On 06/08/2009 | Bond Future |      |      | Buy  | 140 | 131,133.59 |
| R204 On 04/08/2011 | Bond Future |      |      | Buy  | 150 | 152,425.26 |
| R204 On 04/08/2011 | Bond Future |      |      | Sell | 150 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Buy  | 150 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Sell | 150 | 0.00       |

| Contract           | Strike      | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |            |
|--------------------|-------------|------|----------|------------------|----------------|------------|
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Sell             | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Buy              | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Buy              | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Sell             | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Sell             | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Buy              | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Sell             | 150            | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put      | Buy              | 150            | 0.00       |
| R204 On 03/11/2011 | Bond Future |      |          | Buy              | 158            | 158,289.03 |
| R204 On 03/11/2011 | Bond Future |      |          | Sell             | 158            | 0.00       |
| R204 On 03/11/2011 | Bond Future |      |          | Buy              | 160            | 169,668.94 |
| R204 On 03/11/2011 | Bond Future |      |          | Sell             | 160            | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |          | Sell             | 168            | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |          | Buy              | 168            | 167,053.74 |
| R204 On 06/08/2009 | Bond Future |      |          | Buy              | 180            | 168,515.68 |
| R204 On 06/08/2009 | Bond Future |      |          | Sell             | 180            | 0.00       |
| R204 On 07/05/2009 | Bond Future |      |          | Sell             | 193            | 0.00       |
| R204 On 07/05/2009 | Bond Future |      |          | Buy              | 193            | 193,382.06 |
| R204 On 06/05/2010 | Bond Future |      |          | Buy              | 200            | 194,356.00 |
| R204 On 06/05/2010 | Bond Future |      |          | Sell             | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future |      |          | Sell             | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future |      |          | Buy              | 200            | 197,536.86 |
| R204 On 06/05/2010 | Bond Future | 9.00 | Call     | Sell             | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Call     | Buy              | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future | 8.50 | Call     | Sell             | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future | 8.50 | Call     | Buy              | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Call     | Buy              | 200            | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Call     | Sell             | 200            | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Call     | Buy              | 200            | 0.00       |
| R204 On 04/02/2010 | Bond Future | 8.50 | Call     | Sell             | 200            | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Call     | Sell             | 200            | 0.00       |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R204 On 04/02/2010 | Bond Future | 8.50 | Call | Buy  | 200 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put  | Sell | 200 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put  | Buy  | 200 | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Put  | Sell | 200 | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Put  | Buy  | 200 | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.50 | Put  | Sell | 200 | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.50 | Put  | Buy  | 200 | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Put  | Buy  | 200 | 0.00       |
| R204 On 06/05/2010 | Bond Future | 9.00 | Put  | Sell | 200 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Put  | Sell | 200 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Put  | Buy  | 200 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Put  | Buy  | 200 | 0.00       |
| R204 On 04/02/2010 | Bond Future | 9.00 | Put  | Sell | 200 | 0.00       |
| R204 On 03/11/2011 | Bond Future |      |      | Buy  | 214 | 226,932.21 |
| R204 On 03/11/2011 | Bond Future |      |      | Sell | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Buy  | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Sell | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Sell | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Buy  | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Buy  | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put  | Sell | 214 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.25 | Call | Buy  | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.25 | Call | Sell | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.25 | Call | Buy  | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.25 | Call | Sell | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put  | Buy  | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put  | Sell | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put  | Buy  | 249 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put  | Sell | 249 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |      | Sell | 276 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |      | Buy  | 276 | 262,356.91 |
| R204 On 04/02/2010 | Bond Future |      |      | Buy  | 276 | 261,846.78 |
| R204 On 04/02/2010 | Bond Future |      |      | Sell | 276 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |      | Buy  | 276 | 268,078.63 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R204 On 05/11/2009 |        |     | Sell     | 276              | 0.00           |
| R204 On 05/11/2009 |        |     | Sell     | 276              | 0.00           |
| R204 On 05/11/2009 |        |     | Buy      | 276              | 268,241.50     |
| R204 On 07/05/2009 |        |     | Buy      | 305              | 305,914.88     |
| R204 On 07/05/2009 |        |     | Sell     | 305              | 0.00           |
| R204 On 04/11/2010 |        |     | Buy      | 326              | 340,103.28     |
| R204 On 04/11/2010 |        |     | Sell     | 326              | 0.00           |
| R204 On 06/08/2009 |        |     | Buy      | 360              | 341,362.51     |
| R204 On 06/08/2009 |        |     | Sell     | 360              | 0.00           |
| R204 On 05/11/2009 |        |     | Sell     | 360              | 0.00           |
| R204 On 05/11/2009 |        |     | Buy      | 360              | 347,869.15     |
| R204 On 03/11/2011 |        |     | Sell     | 400              | 0.00           |
| R204 On 03/11/2011 |        |     | Buy      | 400              | 419,958.84     |
| R204 On 02/02/2012 |        |     | Buy      | 400              | 409,853.72     |
| R204 On 02/02/2012 |        |     | Sell     | 400              | 0.00           |
| R204 On 03/11/2011 |        |     | Buy      | 400              | 418,079.24     |
| R204 On 03/11/2011 |        |     | Sell     | 400              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Buy      | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Sell     | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Sell     | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Buy      | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Buy      | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Sell     | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Sell     | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Buy      | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Sell     | 436              | 0.00           |
| R204 On 05/08/2010 | 8.70   | Put | Buy      | 436              | 0.00           |
| R204 On 04/02/2010 |        |     | Sell     | 470              | 0.00           |
| R204 On 04/02/2010 |        |     | Buy      | 470              | 446,685.65     |
| R204 On 05/11/2009 |        |     | Buy      | 477              | 460,731.06     |
| R204 On 05/11/2009 |        |     | Sell     | 477              | 0.00           |

|                    |             |      |     |      |     |            |
|--------------------|-------------|------|-----|------|-----|------------|
| R204 On 06/08/2009 | Bond Future |      |     | Buy  | 488 | 475,141.74 |
| R204 On 06/08/2009 | Bond Future |      |     | Sell | 488 | 0.00       |
| R204 On 07/05/2009 | Bond Future |      |     | Buy  | 488 | 484,885.29 |
| R204 On 07/05/2009 | Bond Future |      |     | Sell | 488 | 0.00       |
| R204 On 05/08/2010 | Bond Future |      |     | Buy  | 499 | 480,967.69 |
| R204 On 05/08/2010 | Bond Future |      |     | Sell | 499 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Sell | 500 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Buy  | 500 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |     | Sell | 502 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |     | Buy  | 502 | 478,057.36 |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 502 | 489,402.96 |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 502 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 513 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 513 | 507,682.91 |
| R204 On 05/11/2009 | Bond Future |      |     | Sell | 546 | 0.00       |
| R204 On 05/11/2009 | Bond Future |      |     | Buy  | 546 | 525,400.89 |
| R204 On 06/08/2009 | Bond Future |      |     | Buy  | 546 | 515,423.07 |
| R204 On 06/08/2009 | Bond Future |      |     | Sell | 546 | 0.00       |
| R204 On 04/02/2010 | Bond Future |      |     | Buy  | 556 | 531,614.79 |
| R204 On 04/02/2010 | Bond Future |      |     | Sell | 556 | 0.00       |
| R204 On 02/05/2008 | Bond Future |      |     | Buy  | 600 | 561,978.24 |
| R204 On 02/05/2008 | Bond Future |      |     | Sell | 600 | 0.00       |
| R204 On 02/05/2008 | Bond Future |      |     | Sell | 600 | 0.00       |
| R204 On 02/05/2008 | Bond Future |      |     | Buy  | 600 | 588,509.04 |
| R204 On 05/08/2010 | Bond Future |      |     | Sell | 648 | 0.00       |
| R204 On 05/08/2010 | Bond Future |      |     | Buy  | 648 | 625,426.86 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 650 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 650 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 650 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 650 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy  | 650 | 0.00       |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 650 | 0.00       |
| R204 On 03/11/2011 | Bond Future |      |     | Sell | 681 | 0.00       |
| R204 On 03/11/2011 | Bond Future |      |     | Buy  | 681 | 712,633.95 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R204 On 03/11/2011 |        |      | Sell     | 681              | 0.00           |
| R204 On 03/11/2011 |        |      | Buy      | 681              | 705,434.89     |
| R204 On 06/08/2009 |        |      | Sell     | 700              | 0.00           |
| R204 On 06/08/2009 |        |      | Buy      | 700              | 668,045.98     |
| R204 On 02/02/2012 |        |      | Buy      | 710              | 725,011.32     |
| R204 On 02/02/2012 |        |      | Sell     | 710              | 0.00           |
| R204 On 05/11/2009 |        |      | Buy      | 711              | 693,537.84     |
| R204 On 05/11/2009 |        |      | Sell     | 711              | 0.00           |
| R204 On 07/05/2009 | 7.75   | Call | Buy      | 750              | 0.00           |
| R204 On 07/05/2009 | 7.75   | Call | Sell     | 750              | 0.00           |
| R204 On 07/05/2009 | 8.75   | Put  | Buy      | 750              | 0.00           |
| R204 On 07/05/2009 | 8.75   | Put  | Sell     | 750              | 0.00           |
| R204 On 06/08/2009 |        |      | Buy      | 880              | 847,030.27     |
| R204 On 06/08/2009 |        |      | Sell     | 880              | 0.00           |
| R204 On 07/02/2008 |        |      | Sell     | 883              | 0.00           |
| R204 On 07/02/2008 |        |      | Buy      | 883              | 895,369.33     |
| R204 On 05/08/2010 |        |      | Sell     | 1,112            | 0.00           |
| R204 On 05/08/2010 |        |      | Buy      | 1,112            | 1,083,850.39   |
| R204 On 07/02/2008 |        |      | Buy      | 1,251            | 1,268,524.38   |
| R204 On 07/02/2008 |        |      | Sell     | 1,251            | 0.00           |
| R204 On 04/02/2010 |        |      | Sell     | 1,319            | 0.00           |
| R204 On 04/02/2010 |        |      | Buy      | 1,319            | 1,256,090.95   |
| R204 On 05/11/2009 |        |      | Buy      | 1,319            | 1,285,901.41   |
| R204 On 05/11/2009 |        |      | Sell     | 1,319            | 0.00           |
| R204 On 05/08/2010 |        |      | Sell     | 1,552            | 0.00           |
| R204 On 05/08/2010 |        |      | Buy      | 1,552            | 1,515,832.66   |
| R204 On 06/05/2010 |        |      | Buy      | 1,552            | 1,551,682.62   |
| R204 On 06/05/2010 |        |      | Sell     | 1,552            | 0.00           |
| R204 On 06/05/2010 |        |      | Sell     | 1,552            | 0.00           |
| R204 On 06/05/2010 |        |      | Buy      | 1,552            | 1,499,158.90   |
| R204 On 04/02/2010 |        |      | Buy      | 1,552            | 1,472,324.20   |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R204 On 04/02/2010 | Bond Future | Sell | 1,552 | 0.00         |
| R204 On 04/02/2010 | Bond Future | Sell | 1,552 | 0.00         |
| R204 On 05/11/2009 | Bond Future | Sell | 1,552 | 0.00         |
| R204 On 05/11/2009 | Bond Future | Buy  | 1,552 | 1,503,527.32 |
| R204 On 04/02/2010 | Bond Future | Buy  | 1,552 | 1,468,213.57 |
| R204 On 07/02/2008 | Bond Future | Buy  | 1,700 | 1,723,814.11 |
| R204 On 07/02/2008 | Bond Future | Sell | 1,700 | 0.00         |
| R204 On 03/02/2011 | Bond Future | Sell | 1,864 | 0.00         |
| R204 On 03/02/2011 | Bond Future | Buy  | 1,864 | 1,885,075.32 |
| R204 On 04/11/2010 | Bond Future | Buy  | 1,864 | 1,930,325.59 |
| R204 On 04/11/2010 | Bond Future | Sell | 1,864 | 0.00         |
| R204 On 03/11/2011 | Bond Future | Buy  | 1,867 | 1,847,675.06 |
| R204 On 03/11/2011 | Bond Future | Sell | 1,867 | 0.00         |
| R204 On 03/02/2011 | Bond Future | Sell | 1,867 | 0.00         |
| R204 On 03/02/2011 | Bond Future | Buy  | 1,867 | 1,843,190.52 |
| R204 On 02/02/2012 | Bond Future | Buy  | 2,082 | 2,112,227.31 |
| R204 On 02/02/2012 | Bond Future | Sell | 2,082 | 0.00         |
| R204 On 03/11/2011 | Bond Future | Sell | 2,082 | 0.00         |
| R204 On 03/11/2011 | Bond Future | Buy  | 2,082 | 2,164,909.82 |
| R204 On 04/11/2010 | Bond Future | Buy  | 2,456 | 2,467,499.73 |
| R204 On 04/11/2010 | Bond Future | Sell | 2,456 | 0.00         |
| R204 On 05/08/2010 | Bond Future | Sell | 2,456 | 0.00         |
| R204 On 05/08/2010 | Bond Future | Buy  | 2,456 | 2,427,239.26 |
| R204 On 06/11/2008 | Bond Future | Sell | 3,101 | 0.00         |
| R204 On 06/11/2008 | Bond Future | Buy  | 3,101 | 2,875,005.01 |
| R204 On 06/11/2008 | Bond Future | Buy  | 3,126 | 2,989,174.35 |
| R204 On 06/11/2008 | Bond Future | Sell | 3,126 | 0.00         |
| R204 On 07/08/2008 | Bond Future | Sell | 3,126 | 0.00         |
| R204 On 07/08/2008 | Bond Future | Buy  | 3,126 | 2,902,934.27 |
| R204 On 02/05/2008 | Bond Future | Sell | 3,179 | 0.00         |
| R204 On 02/05/2008 | Bond Future | Buy  | 3,179 | 2,983,476.56 |
| R204 On 07/08/2008 | Bond Future | Buy  | 3,179 | 2,945,452.54 |
| R204 On 07/08/2008 | Bond Future | Sell | 3,179 | 0.00         |
| R204 On 02/05/2008 | Bond Future | Buy  | 3,265 | 3,250,022.14 |



| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R204 On 02/05/2008      |        |     | Sell     | 3,265            | 0.00           |
| R204 On 07/02/2008      |        |     | Sell     | 3,265            | 0.00           |
| R204 On 07/02/2008      |        |     | Buy      | 3,265            | 3,170,883.44   |
| <b>R206 Bond Future</b> |        |     |          |                  |                |
| R206 On 04/08/2011      |        |     | Buy      | 1                | 1,013.41       |
| R206 On 04/08/2011      |        |     | Sell     | 1                | 0.00           |
| R206 On 04/08/2011      |        |     | Buy      | 1                | 1,010.01       |
| R206 On 04/08/2011      |        |     | Sell     | 1                | 0.00           |
| R206 On 04/08/2011      |        |     | Buy      | 1                | 1,010.01       |
| R206 On 04/08/2011      |        |     | Sell     | 1                | 0.00           |
| R206 On 04/08/2011      |        |     | Sell     | 1                | 0.00           |
| R206 On 04/08/2011      |        |     | Buy      | 1                | 1,010.01       |
| R206 On 05/05/2011      |        |     | Buy      | 1                | 1,035.71       |
| R206 On 05/05/2011      |        |     | Sell     | 1                | 0.00           |
| R206 On 05/05/2011      |        |     | Sell     | 1                | 0.00           |
| R206 On 05/05/2011      |        |     | Buy      | 1                | 1,035.71       |
| R206 On 05/11/2009      |        |     | Sell     | 1                | 0.00           |
| R206 On 05/11/2009      |        |     | Buy      | 1                | 990.32         |
| R206 On 05/11/2009      |        |     | Buy      | 1                | 982.09         |
| R206 On 05/11/2009      |        |     | Sell     | 1                | 0.00           |
| R206 On 06/08/2009      |        |     | Sell     | 1                | 0.00           |
| R206 On 06/08/2009      |        |     | Buy      | 1                | 964.66         |
| R206 On 07/05/2009      |        |     | Sell     | 1                | 0.00           |
| R206 On 07/05/2009      |        |     | Buy      | 1                | 992.45         |
| R206 On 06/08/2009      |        |     | Buy      | 1                | 973.98         |
| R206 On 06/08/2009      |        |     | Sell     | 1                | 0.00           |
| R206 On 07/05/2009      |        |     | Buy      | 1                | 1,031.89       |
| R206 On 07/05/2009      |        |     | Sell     | 1                | 0.00           |
| R206 On 04/02/2010      |        |     | Sell     | 2                | 0.00           |
| R206 On 04/02/2010      |        |     | Buy      | 2                | 1,916.70       |
| R206 On 04/08/2011      |        |     | Buy      | 7                | 7,093.85       |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,093.85  |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,070.10  |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,070.10  |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,070.10  |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,070.10  |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,070.10  |
| R206 On 04/08/2011 | Bond Future | Sell | 7  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 7  | 7,070.10  |
| R206 On 04/08/2011 | Bond Future | Buy  | 8  | 8,107.26  |
| R206 On 04/08/2011 | Bond Future | Sell | 8  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 8  | 8,080.12  |
| R206 On 04/08/2011 | Bond Future | Sell | 8  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 8  | 8,080.12  |
| R206 On 04/08/2011 | Bond Future | Sell | 8  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Sell | 8  | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 8  | 8,080.12  |
| R206 On 04/08/2011 | Bond Future | Buy  | 10 | 10,134.07 |
| R206 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 10 | 10,134.07 |
| R206 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 10 | 10,134.07 |
| R206 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 10 | 10,134.07 |
| R206 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 10 | 10,100.15 |
| R206 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 10 | 10,100.15 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Sell     | 10               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 10               | 10,100.15      |
| R206 On 04/08/2011 |        |     | Buy      | 12               | 12,120.18      |
| R206 On 04/08/2011 |        |     | Sell     | 12               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 12               | 12,120.18      |
| R206 On 04/08/2011 |        |     | Sell     | 12               | 0.00           |
| R206 On 04/08/2011 |        |     | Sell     | 12               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 12               | 12,120.18      |
| R206 On 04/08/2011 |        |     | Buy      | 13               | 13,174.29      |
| R206 On 04/08/2011 |        |     | Sell     | 13               | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 13               | 13,130.19      |
| R206 On 04/08/2011 |        |     | Sell     | 13               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R206 On 04/08/2011 | Bond Future | Buy  | 13 | 13,130.19 |
| R206 On 04/08/2011 | Bond Future | Sell | 13 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Sell | 13 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 13 | 13,130.19 |
| R206 On 04/08/2011 | Bond Future | Buy  | 14 | 14,187.70 |
| R206 On 04/08/2011 | Bond Future | Sell | 14 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 15 | 15,201.11 |
| R206 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 15 | 15,150.22 |
| R206 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 15 | 15,150.22 |
| R206 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 15 | 15,150.22 |
| R206 On 04/08/2011 | Bond Future | Buy  | 16 | 16,214.51 |
| R206 On 04/08/2011 | Bond Future | Sell | 16 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 16 | 16,160.24 |
| R206 On 04/08/2011 | Bond Future | Sell | 16 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 16 | 16,160.24 |
| R206 On 04/08/2011 | Bond Future | Sell | 16 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Sell | 16 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 16 | 16,160.24 |
| R206 On 04/08/2011 | Bond Future | Buy  | 17 | 17,227.92 |
| R206 On 04/08/2011 | Bond Future | Sell | 17 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 17 | 17,170.25 |
| R206 On 04/08/2011 | Bond Future | Sell | 17 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 17 | 17,170.25 |
| R206 On 04/08/2011 | Bond Future | Sell | 17 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Sell | 17 | 0.00      |
| R206 On 04/08/2011 | Bond Future | Buy  | 17 | 17,170.25 |
| R206 On 05/11/2009 | Bond Future | Buy  | 19 | 18,609.43 |
| R206 On 05/11/2009 | Bond Future | Sell | 19 | 0.00      |
| R206 On 05/11/2009 | Bond Future | Sell | 19 | 0.00      |
| R206 On 05/11/2009 | Bond Future | Buy  | 19 | 18,890.27 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R206 On 05/11/2009 | Bond Future |     | Sell     | 19               | 0.00           |
| R206 On 05/11/2009 | Bond Future |     | Buy      | 19               | 18,893.50      |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 20               | 20,268.14      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 20               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 20               | 20,200.30      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 20               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 20               | 20,200.30      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 20               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 20               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 20               | 20,200.30      |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 22               | 22,294.96      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 22               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 22               | 22,220.33      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 22               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 22               | 22,220.33      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 22               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 22               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 22               | 22,220.33      |
| R206 On 06/08/2009 | Bond Future |     | Sell     | 26               | 0.00           |
| R206 On 06/08/2009 | Bond Future |     | Buy      | 26               | 25,250.51      |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 30               | 30,402.21      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 30               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 30               | 30,300.45      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 30               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 30               | 30,300.45      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 30               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 30               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 30               | 30,300.45      |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 40               | 40,536.28      |
| R206 On 04/08/2011 | Bond Future |     | Sell     | 40               | 0.00           |
| R206 On 04/08/2011 | Bond Future |     | Buy      | 40               | 40,400.60      |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R206 On 04/08/2011 | Bond Future | Sell | 40  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 40  | 40,400.60  |
| R206 On 04/08/2011 | Bond Future | Sell | 40  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Sell | 40  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 40  | 40,400.60  |
| R206 On 04/08/2011 | Bond Future | Buy  | 47  | 47,630.13  |
| R206 On 04/08/2011 | Bond Future | Sell | 47  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 47  | 47,470.70  |
| R206 On 04/08/2011 | Bond Future | Sell | 47  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 50  | 50,670.36  |
| R206 On 04/08/2011 | Bond Future | Sell | 50  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 50  | 50,500.75  |
| R206 On 04/08/2011 | Bond Future | Sell | 50  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 50  | 50,500.75  |
| R206 On 04/08/2011 | Bond Future | Sell | 50  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Sell | 50  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 50  | 50,500.75  |
| R206 On 04/08/2011 | Bond Future | Sell | 68  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 68  | 68,718.39  |
| R206 On 07/05/2009 | Bond Future | Sell | 90  | 0.00       |
| R206 On 07/05/2009 | Bond Future | Buy  | 90  | 92,940.90  |
| R206 On 06/08/2009 | Bond Future | Buy  | 94  | 91,671.96  |
| R206 On 06/08/2009 | Bond Future | Sell | 94  | 0.00       |
| R206 On 07/05/2009 | Bond Future | Buy  | 94  | 93,290.36  |
| R206 On 07/05/2009 | Bond Future | Sell | 94  | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 100 | 101,340.71 |
| R206 On 04/08/2011 | Bond Future | Sell | 100 | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 100 | 101,340.71 |
| R206 On 04/08/2011 | Bond Future | Sell | 100 | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 100 | 101,001.49 |
| R206 On 04/08/2011 | Bond Future | Sell | 100 | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 100 | 101,001.49 |
| R206 On 04/08/2011 | Bond Future | Sell | 100 | 0.00       |
| R206 On 04/08/2011 | Bond Future | Buy  | 100 | 101,001.49 |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R206 On 04/08/2011 |        |      | Sell     | 100              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 100              | 101,001.49     |
| R206 On 04/08/2011 |        |      | Sell     | 100              | 0.00           |
| R206 On 04/08/2011 |        |      | Sell     | 100              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 100              | 101,001.49     |
| R206 On 04/08/2011 |        |      | Sell     | 100              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 100              | 101,001.49     |
| R206 On 03/11/2011 |        |      | Buy      | 113              | 118,162.45     |
| R206 On 03/11/2011 |        |      | Sell     | 113              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 120              | 121,608.85     |
| R206 On 04/08/2011 |        |      | Sell     | 120              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 120              | 121,201.79     |
| R206 On 04/08/2011 |        |      | Sell     | 120              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 120              | 121,201.79     |
| R206 On 04/08/2011 |        |      | Sell     | 120              | 0.00           |
| R206 On 04/08/2011 |        |      | Sell     | 120              | 0.00           |
| R206 On 04/08/2011 |        |      | Buy      | 120              | 121,201.79     |
| R206 On 06/08/2009 |        |      | Buy      | 122              | 118,578.53     |
| R206 On 06/08/2009 |        |      | Sell     | 122              | 0.00           |
| R206 On 04/11/2010 | 6.75   | Call | Buy      | 150              | 0.00           |
| R206 On 04/11/2010 | 6.75   | Call | Sell     | 150              | 0.00           |
| R206 On 04/11/2010 | 6.75   | Call | Buy      | 150              | 0.00           |
| R206 On 04/11/2010 | 6.75   | Call | Sell     | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Call | Sell     | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Call | Buy      | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Call | Sell     | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Call | Buy      | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Put  | Sell     | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Put  | Buy      | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Put  | Sell     | 150              | 0.00           |
| R206 On 04/11/2010 | 7.25   | Put  | Buy      | 150              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R206 On 03/11/2011 | Bond Future |      |      | Buy  | 160 | 167,198.75 |
| R206 On 03/11/2011 | Bond Future |      |      | Sell | 160 | 0.00       |
| R206 On 04/08/2011 | Bond Future |      |      | Buy  | 160 | 162,145.14 |
| R206 On 04/08/2011 | Bond Future |      |      | Sell | 160 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 160 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 160 | 165,303.70 |
| R206 On 06/08/2009 | Bond Future |      |      | Sell | 213 | 0.00       |
| R206 On 06/08/2009 | Bond Future |      |      | Buy  | 213 | 206,875.04 |
| R206 On 04/08/2011 | Bond Future |      |      | Buy  | 250 | 253,351.78 |
| R206 On 04/08/2011 | Bond Future |      |      | Sell | 250 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 250 | 253,538.78 |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 250 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 250 | 252,237.58 |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 250 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 250 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 250 | 255,981.73 |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 300 | 303,567.90 |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 300 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 300 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 300 | 304,961.67 |
| R206 On 04/11/2010 | Bond Future | 6.75 | Call | Buy  | 300 | 0.00       |
| R206 On 04/11/2010 | Bond Future | 6.75 | Call | Sell | 300 | 0.00       |
| R206 On 04/11/2010 | Bond Future | 6.75 | Call | Buy  | 300 | 0.00       |
| R206 On 04/11/2010 | Bond Future | 6.75 | Call | Sell | 300 | 0.00       |
| R206 On 06/08/2009 | Bond Future | 7.00 | Call | Sell | 300 | 0.00       |
| R206 On 06/08/2009 | Bond Future | 7.00 | Call | Buy  | 300 | 0.00       |
| R206 On 07/05/2009 | Bond Future |      |      | Buy  | 392 | 395,717.96 |
| R206 On 07/05/2009 | Bond Future |      |      | Sell | 392 | 0.00       |
| R206 On 04/08/2011 | Bond Future |      |      | Sell | 437 | 0.00       |
| R206 On 04/08/2011 | Bond Future |      |      | Buy  | 437 | 443,757.20 |
| R206 On 04/08/2011 | Bond Future |      |      | Buy  | 440 | 445,899.12 |
| R206 On 04/08/2011 | Bond Future |      |      | Sell | 440 | 0.00       |
| R206 On 04/08/2011 | Bond Future |      |      | Buy  | 440 | 444,406.56 |
| R206 On 04/08/2011 | Bond Future |      |      | Sell | 440 | 0.00       |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R206 On 06/08/2009 |        |     | Sell     | 444              | 0.00           |
| R206 On 06/08/2009 |        |     | Buy      | 444              | 431,200.95     |
| R206 On 04/11/2010 | 8.00   | Put | Buy      | 450              | 0.00           |
| R206 On 04/11/2010 | 8.00   | Put | Sell     | 450              | 0.00           |
| R206 On 04/11/2010 | 8.00   | Put | Buy      | 450              | 0.00           |
| R206 On 04/11/2010 | 8.00   | Put | Sell     | 450              | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 484              | 490,489.04     |
| R206 On 04/08/2011 |        |     | Sell     | 484              | 0.00           |
| R206 On 07/05/2009 |        |     | Buy      | 486              | 499,976.92     |
| R206 On 07/05/2009 |        |     | Sell     | 486              | 0.00           |
| R206 On 03/11/2011 |        |     | Buy      | 500              | 526,675.15     |
| R206 On 03/11/2011 |        |     | Sell     | 500              | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 530              | 537,105.76     |
| R206 On 04/08/2011 |        |     | Sell     | 530              | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 530              | 535,307.90     |
| R206 On 04/08/2011 |        |     | Sell     | 530              | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 530              | 535,307.90     |
| R206 On 04/08/2011 |        |     | Sell     | 530              | 0.00           |
| R206 On 04/08/2011 |        |     | Sell     | 530              | 0.00           |
| R206 On 04/08/2011 |        |     | Buy      | 530              | 535,307.90     |
| R206 On 07/05/2009 |        |     | Buy      | 610              | 607,450.75     |
| R206 On 07/05/2009 |        |     | Sell     | 610              | 0.00           |
| R206 On 06/08/2009 |        |     | Buy      | 610              | 596,681.93     |
| R206 On 06/08/2009 |        |     | Sell     | 610              | 0.00           |
| R206 On 05/02/2009 |        |     | Buy      | 610              | 610,518.44     |
| R206 On 07/05/2009 |        |     | Buy      | 610              | 627,114.10     |
| R206 On 05/02/2009 |        |     | Sell     | 610              | 0.00           |
| R206 On 07/05/2009 |        |     | Sell     | 610              | 0.00           |
| R206 On 05/02/2009 |        |     | Sell     | 610              | 0.00           |
| R206 On 05/02/2009 |        |     | Buy      | 610              | 584,785.10     |
| R206 On 06/11/2008 |        |     | Buy      | 610              | 590,342.32     |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R206 On 06/11/2008 | Bond Future | Sell | 610   | 0.00         |
| R206 On 06/11/2008 | Bond Future | Buy  | 610   | 603,916.84   |
| R206 On 06/11/2008 | Bond Future | Sell | 610   | 0.00         |
| R206 On 04/08/2011 | Bond Future | Sell | 894   | 0.00         |
| R206 On 04/08/2011 | Bond Future | Buy  | 894   | 905,985.95   |
| R206 On 05/11/2009 | Bond Future | Buy  | 1,120 | 1,117,201.57 |
| R206 On 05/11/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 05/11/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 05/11/2009 | Bond Future | Buy  | 1,120 | 1,104,535.26 |
| R206 On 07/05/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 07/05/2009 | Bond Future | Buy  | 1,120 | 1,115,319.41 |
| R206 On 06/08/2009 | Bond Future | Buy  | 1,120 | 1,095,547.15 |
| R206 On 06/08/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 07/05/2009 | Bond Future | Buy  | 1,120 | 1,151,422.61 |
| R206 On 07/05/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 05/02/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 05/02/2009 | Bond Future | Buy  | 1,120 | 1,120,951.89 |
| R206 On 05/02/2009 | Bond Future | Buy  | 1,120 | 1,075,420.64 |
| R206 On 05/02/2009 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 06/11/2008 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 06/11/2008 | Bond Future | Buy  | 1,120 | 1,084,789.89 |
| R206 On 06/11/2008 | Bond Future | Sell | 1,120 | 0.00         |
| R206 On 06/11/2008 | Bond Future | Buy  | 1,120 | 1,084,127.86 |
| R206 On 04/08/2011 | Bond Future | Sell | 1,168 | 0.00         |
| R206 On 04/08/2011 | Bond Future | Buy  | 1,168 | 1,186,939.70 |
| R206 On 04/08/2011 | Bond Future | Buy  | 1,168 | 1,186,939.70 |
| R206 On 04/08/2011 | Bond Future | Sell | 1,168 | 0.00         |
| R206 On 04/08/2011 | Bond Future | Buy  | 1,170 | 1,185,686.31 |
| R206 On 04/08/2011 | Bond Future | Sell | 1,170 | 0.00         |
| R206 On 04/08/2011 | Bond Future | Buy  | 1,170 | 1,181,717.43 |
| R206 On 04/08/2011 | Bond Future | Sell | 1,170 | 0.00         |
| R206 On 04/08/2011 | Bond Future | Buy  | 1,170 | 1,181,717.43 |
| R206 On 04/08/2011 | Bond Future | Sell | 1,170 | 0.00         |
| R206 On 04/08/2011 | Bond Future | Sell | 1,170 | 0.00         |

| Contract                | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|------|----------|------------------|----------------|
| R206 On 04/08/2011      |        |      | Buy      | 1,170            | 1,181,717.43   |
| R206 On 07/05/2009      |        |      | Buy      | 1,200            | 1,207,039.56   |
| R206 On 07/05/2009      |        |      | Sell     | 1,200            | 0.00           |
| R206 On 07/05/2009      |        |      | Sell     | 1,200            | 0.00           |
| R206 On 07/05/2009      |        |      | Buy      | 1,200            | 1,223,457.48   |
| R206 On 03/11/2011      |        |      | Buy      | 1,500            | 1,582,591.95   |
| R206 On 03/11/2011      |        |      | Sell     | 1,500            | 0.00           |
| R206 On 03/11/2011      |        |      | Buy      | 2,000            | 2,107,359.80   |
| R206 On 03/11/2011      |        |      | Sell     | 2,000            | 0.00           |
| R206 On 03/11/2011      |        |      | Buy      | 2,204            | 2,322,355.90   |
| R206 On 03/11/2011      |        |      | Sell     | 2,204            | 0.00           |
| R206 On 04/08/2011      |        |      | Sell     | 2,805            | 0.00           |
| R206 On 04/08/2011      |        |      | Buy      | 2,805            | 2,833,091.79   |
| R206 On 04/08/2011      |        |      | Sell     | 2,807            | 0.00           |
| R206 On 04/08/2011      |        |      | Buy      | 2,807            | 2,844,633.73   |
| R206 On 04/08/2011      |        |      | Sell     | 2,855            | 0.00           |
| R206 On 04/08/2011      |        |      | Buy      | 2,855            | 2,899,272.49   |
| R206 On 03/11/2011      |        |      | Buy      | 6,100            | 6,441,289.51   |
| R206 On 03/11/2011      |        |      | Sell     | 6,100            | 0.00           |
| R206 On 04/08/2011      |        |      | Buy      | 9,866            | 10,112,563.18  |
| R206 On 04/08/2011      |        |      | Sell     | 9,866            | 0.00           |
| R206 On 03/11/2011      |        |      | Sell     | 12,577           | 0.00           |
| R206 On 03/11/2011      |        |      | Buy      | 12,577           | 13,064,232.98  |
| <b>R207 Bond Future</b> |        |      |          |                  |                |
| R207 On 04/11/2010      |        |      | Sell     | 1                | 0.00           |
| R207 On 04/11/2010      |        |      | Buy      | 1                | 985.97         |
| R207 On 04/11/2010      |        |      | Sell     | 1                | 0.00           |
| R207 On 04/11/2010      |        |      | Buy      | 1                | 987.18         |
| R207 On 04/11/2010      | 9.40   | Call | Buy      | 1                | 0.00           |
| R207 On 04/11/2010      | 9.40   | Call | Sell     | 1                | 0.00           |
| R207 On 04/11/2010      | 9.40   | Call | Sell     | 1                | 0.00           |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R207 On 04/11/2010 | Bond Future | 9.40 | Call | Buy  | 1  | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 5  | 4,829.02  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 5  | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 10 | 9,654.63  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 10 | 9,654.63  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 10 | 9,654.63  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 10 | 9,654.63  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 10 | 9,701.25  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 10 | 9,619.01  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 9,649.74  |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 9,729.93  |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 9,898.73  |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 10,082.68 |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 9,813.86  |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 10,049.24 |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 9,796.54  |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 10 | 9,641.83  |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 04/08/2011 | Bond Future |      |      | Buy  | 10 | 9,468.70  |
| R207 On 04/08/2011 | Bond Future |      |      | Sell | 10 | 0.00      |
| R207 On 03/02/2011 | Bond Future |      |      | Sell | 10 | 0.00      |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R207 On 03/02/2011 | Bond Future   |            | Buy             | 10                      | 9,316.26              |
| R207 On 03/02/2011 | Bond Future   |            | Buy             | 10                      | 9,447.17              |
| R207 On 03/02/2011 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R207 On 04/11/2010 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R207 On 04/11/2010 | Bond Future   |            | Buy             | 10                      | 9,707.86              |
| R207 On 04/11/2010 | Bond Future   |            | Buy             | 10                      | 9,881.24              |
| R207 On 04/11/2010 | Bond Future   |            | Sell            | 10                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 11                      | 10,640.69             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 11                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 11                      | 10,616.98             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 11                      | 0.00                  |
| R207 On 05/08/2010 | Bond Future   |            | Sell            | 15                      | 0.00                  |
| R207 On 05/08/2010 | Bond Future   |            | Buy             | 15                      | 14,139.47             |
| R207 On 05/08/2010 | Bond Future   |            | Sell            | 15                      | 0.00                  |
| R207 On 05/08/2010 | Bond Future   |            | Buy             | 15                      | 14,134.82             |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 20                      | 19,293.41             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 20                      | 19,269.65             |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 20                      | 19,269.65             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 20                      | 19,309.27             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 20                      | 19,309.27             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 02/02/2012 | Bond Future   |            | Buy             | 20                      | 19,269.65             |
| R207 On 02/02/2012 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 03/11/2011 | Bond Future   |            | Sell            | 20                      | 0.00                  |
| R207 On 03/11/2011 | Bond Future   |            | Buy             | 20                      | 19,447.28             |
| R207 On 03/11/2011 | Bond Future   |            | Buy             | 20                      | 19,497.64             |
| R207 On 03/11/2011 | Bond Future   |            | Sell            | 20                      | 0.00                  |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R207 On 04/08/2011 | Bond Future | Buy  | 20 | 18,554.38 |
| R207 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| R207 On 05/05/2011 | Bond Future | Sell | 20 | 0.00      |
| R207 On 05/05/2011 | Bond Future | Buy  | 20 | 19,018.73 |
| R207 On 05/05/2011 | Bond Future | Buy  | 20 | 18,751.40 |
| R207 On 05/05/2011 | Bond Future | Sell | 20 | 0.00      |
| R207 On 03/11/2011 | Bond Future | Buy  | 22 | 21,711.75 |
| R207 On 03/11/2011 | Bond Future | Sell | 22 | 0.00      |
| R207 On 03/11/2011 | Bond Future | Sell | 22 | 0.00      |
| R207 On 03/11/2011 | Bond Future | Buy  | 22 | 21,607.04 |
| R207 On 04/11/2010 | Bond Future | Sell | 29 | 0.00      |
| R207 On 04/11/2010 | Bond Future | Buy  | 29 | 28,149.22 |
| R207 On 04/11/2010 | Bond Future | Buy  | 29 | 27,598.43 |
| R207 On 04/11/2010 | Bond Future | Sell | 29 | 0.00      |
| R207 On 05/08/2010 | Bond Future | Sell | 29 | 0.00      |
| R207 On 05/08/2010 | Bond Future | Buy  | 29 | 27,133.74 |
| R207 On 05/08/2010 | Bond Future | Buy  | 29 | 26,195.43 |
| R207 On 05/08/2010 | Bond Future | Sell | 29 | 0.00      |
| R207 On 06/05/2010 | Bond Future | Sell | 29 | 0.00      |
| R207 On 06/05/2010 | Bond Future | Buy  | 29 | 26,778.14 |
| R207 On 02/02/2012 | Bond Future | Buy  | 30 | 28,963.90 |
| R207 On 02/02/2012 | Bond Future | Sell | 30 | 0.00      |
| R207 On 02/02/2012 | Bond Future | Buy  | 30 | 28,963.90 |
| R207 On 02/02/2012 | Bond Future | Sell | 30 | 0.00      |
| R207 On 02/02/2012 | Bond Future | Buy  | 30 | 28,963.90 |
| R207 On 02/02/2012 | Bond Future | Sell | 30 | 0.00      |
| R207 On 02/02/2012 | Bond Future | Buy  | 30 | 28,904.47 |
| R207 On 02/02/2012 | Bond Future | Sell | 30 | 0.00      |
| R207 On 04/08/2011 | Bond Future | Sell | 30 | 0.00      |
| R207 On 04/08/2011 | Bond Future | Buy  | 30 | 28,096.47 |
| R207 On 02/02/2012 | Bond Future | Buy  | 35 | 33,791.22 |
| R207 On 02/02/2012 | Bond Future | Sell | 35 | 0.00      |
| R207 On 05/08/2010 | Bond Future | Buy  | 35 | 31,643.99 |
| R207 On 05/08/2010 | Bond Future | Sell | 35 | 0.00      |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R207 On 05/08/2010 |        |      | Sell     | 35               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 35               | 31,644.00      |
| R207 On 05/08/2010 |        |      | Sell     | 35               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 35               | 31,644.00      |
| R207 On 02/02/2012 |        |      | Buy      | 40               | 38,618.53      |
| R207 On 02/02/2012 |        |      | Sell     | 40               | 0.00           |
| R207 On 05/08/2010 |        |      | Sell     | 40               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 40               | 36,458.01      |
| R207 On 05/08/2010 |        |      | Sell     | 40               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 40               | 36,458.01      |
| R207 On 02/02/2012 |        |      | Buy      | 50               | 48,273.17      |
| R207 On 02/02/2012 |        |      | Sell     | 50               | 0.00           |
| R207 On 02/02/2012 |        |      | Buy      | 50               | 48,273.17      |
| R207 On 02/02/2012 |        |      | Sell     | 50               | 0.00           |
| R207 On 03/11/2011 |        |      | Buy      | 50               | 49,031.76      |
| R207 On 03/11/2011 |        |      | Sell     | 50               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 50               | 46,803.85      |
| R207 On 05/08/2010 |        |      | Sell     | 50               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 50               | 46,803.85      |
| R207 On 05/08/2010 |        |      | Sell     | 50               | 0.00           |
| R207 On 02/02/2012 |        |      | Buy      | 55               | 53,100.48      |
| R207 On 02/02/2012 |        |      | Sell     | 55               | 0.00           |
| R207 On 02/02/2012 |        |      | Buy      | 60               | 57,927.80      |
| R207 On 02/02/2012 |        |      | Sell     | 60               | 0.00           |
| R207 On 05/08/2010 |        |      | Sell     | 60               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 60               | 54,937.54      |
| R207 On 05/08/2010 |        |      | Sell     | 60               | 0.00           |
| R207 On 05/08/2010 |        |      | Buy      | 60               | 54,937.54      |
| R207 On 02/08/2007 |        |      | Buy      | 61               | 56,387.69      |
| R207 On 02/08/2007 |        |      | Sell     | 61               | 0.00           |
| R207 On 03/11/2011 | 7.90   | Call | Sell     | 65               | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R207 On 03/11/2011 | Bond Future | 7.90 | Call | Buy  | 65  | 0.00       |
| R207 On 03/11/2011 | Bond Future | 8.35 | Put  | Sell | 65  | 0.00       |
| R207 On 03/11/2011 | Bond Future | 8.35 | Put  | Buy  | 65  | 0.00       |
| R207 On 03/11/2011 | Bond Future | 8.15 | Put  | Buy  | 65  | 0.00       |
| R207 On 03/11/2011 | Bond Future | 8.15 | Put  | Sell | 65  | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 70  | 67,582.43  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 70  | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 70  | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 70  | 67,964.62  |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 80  | 77,237.06  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 80  | 0.00       |
| R207 On 04/08/2011 | Bond Future |      |      | Sell | 80  | 0.00       |
| R207 On 04/08/2011 | Bond Future |      |      | Buy  | 80  | 76,915.74  |
| R207 On 05/08/2010 | Bond Future |      |      | Buy  | 80  | 72,892.24  |
| R207 On 05/08/2010 | Bond Future |      |      | Sell | 80  | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 100 | 96,671.11  |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 100 | 0.00       |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 100 | 93,490.32  |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 100 | 94,264.65  |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 8.25 | Call | Buy  | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 8.25 | Call | Sell | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 8.25 | Call | Buy  | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 8.25 | Call | Sell | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.25 | Put  | Sell | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.25 | Put  | Buy  | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.25 | Put  | Sell | 100 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.25 | Put  | Buy  | 100 | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 110 | 106,200.96 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 110 | 0.00       |
| R207 On 05/08/2010 | Bond Future |      |      | Buy  | 137 | 123,750.84 |
| R207 On 05/08/2010 | Bond Future |      |      | Sell | 137 | 0.00       |
| R207 On 06/05/2010 | Bond Future |      |      | Sell | 137 | 0.00       |



| Contract                       | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------------|--------|------|----------|------------------|----------------|
| R207 On 06/05/2010 Bond Future |        |      | Buy      | 137              | 126,503.65     |
| R207 On 06/05/2010 Bond Future |        |      | Buy      | 137              | 123,229.01     |
| R207 On 06/05/2010 Bond Future |        |      | Sell     | 137              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Call | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Sell     | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 8.25   | Put  | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 9.50   | Put  | Buy      | 150              | 0.00           |
| R207 On 05/08/2010 Bond Future | 9.50   | Put  | Sell     | 150              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R207 On 05/08/2010 | Bond Future | 9.50 | Put  | Sell | 150 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.50 | Put  | Buy  | 150 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.50 | Put  | Sell | 150 | 0.00       |
| R207 On 05/08/2010 | Bond Future | 9.50 | Put  | Buy  | 150 | 0.00       |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 177 | 0.00       |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 177 | 172,148.89 |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 180 | 173,783.39 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 180 | 0.00       |
| R207 On 05/08/2010 | Bond Future |      |      | Sell | 188 | 0.00       |
| R207 On 05/08/2010 | Bond Future |      |      | Buy  | 188 | 176,248.91 |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 200 | 192,696.46 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 200 | 0.00       |
| R207 On 03/02/2011 | Bond Future |      |      | Sell | 200 | 0.00       |
| R207 On 03/02/2011 | Bond Future |      |      | Buy  | 200 | 185,279.24 |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 200 | 187,821.22 |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 200 | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 260 | 250,505.40 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 260 | 0.00       |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 285 | 268,637.92 |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 285 | 0.00       |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 300 | 283,688.76 |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 300 | 0.00       |
| R207 On 03/11/2011 | Bond Future | 7.75 | Call | Sell | 300 | 0.00       |
| R207 On 03/11/2011 | Bond Future | 7.75 | Call | Buy  | 300 | 0.00       |
| R207 On 03/11/2011 | Bond Future | 7.95 | Put  | Sell | 300 | 0.00       |
| R207 On 03/11/2011 | Bond Future | 7.95 | Put  | Buy  | 300 | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 310 | 299,293.62 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 310 | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 360 | 345,250.69 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 360 | 0.00       |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 380 | 366,876.05 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 380 | 0.00       |
| R207 On 04/08/2011 | Bond Future |      |      | Buy  | 390 | 374,230.43 |
| R207 On 04/08/2011 | Bond Future |      |      | Sell | 390 | 0.00       |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R207 On 03/11/2011 | Bond Future |     | Buy      | 400              | 401,731.16     |
| R207 On 03/11/2011 | Bond Future |     | Sell     | 400              | 0.00           |
| R207 On 03/11/2011 | Bond Future |     | Buy      | 405              | 394,177.83     |
| R207 On 03/11/2011 | Bond Future |     | Sell     | 405              | 0.00           |
| R207 On 04/08/2011 | Bond Future |     | Sell     | 405              | 0.00           |
| R207 On 04/08/2011 | Bond Future |     | Buy      | 405              | 388,623.91     |
| R207 On 04/08/2011 | Bond Future |     | Buy      | 485              | 452,023.64     |
| R207 On 04/08/2011 | Bond Future |     | Sell     | 485              | 0.00           |
| R207 On 05/05/2011 | Bond Future |     | Sell     | 485              | 0.00           |
| R207 On 05/05/2011 | Bond Future |     | Buy      | 485              | 462,723.85     |
| R207 On 05/05/2011 | Bond Future |     | Buy      | 500              | 470,379.95     |
| R207 On 05/05/2011 | Bond Future |     | Sell     | 500              | 0.00           |
| R207 On 03/11/2011 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/11/2011 | Bond Future |     | Buy      | 600              | 584,722.74     |
| R207 On 02/02/2012 | Bond Future |     | Buy      | 600              | 571,322.64     |
| R207 On 02/02/2012 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/11/2011 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/11/2011 | Bond Future |     | Buy      | 600              | 584,722.74     |
| R207 On 03/11/2011 | Bond Future |     | Buy      | 600              | 558,750.06     |
| R207 On 03/11/2011 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/02/2011 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/02/2011 | Bond Future |     | Buy      | 600              | 556,505.70     |
| R207 On 03/02/2011 | Bond Future |     | Buy      | 600              | 566,002.44     |
| R207 On 03/02/2011 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/02/2011 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 03/02/2011 | Bond Future |     | Buy      | 600              | 571,829.28     |
| R207 On 04/11/2010 | Bond Future |     | Buy      | 600              | 584,630.22     |
| R207 On 04/11/2010 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 04/11/2010 | Bond Future |     | Buy      | 600              | 564,468.36     |
| R207 On 04/11/2010 | Bond Future |     | Sell     | 600              | 0.00           |
| R207 On 05/08/2010 | Bond Future |     | Sell     | 600              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R207 On 05/08/2010 | Bond Future |      |      | Buy  | 600 | 555,266.82 |
| R207 On 05/08/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 05/08/2010 | Bond Future |      |      | Buy  | 600 | 547,870.50 |
| R207 On 06/05/2010 | Bond Future |      |      | Buy  | 600 | 560,018.46 |
| R207 On 06/05/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 06/05/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 06/05/2010 | Bond Future |      |      | Buy  | 600 | 538,022.22 |
| R207 On 04/02/2010 | Bond Future |      |      | Buy  | 600 | 528,392.58 |
| R207 On 04/02/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 04/02/2010 | Bond Future |      |      | Buy  | 600 | 532,300.50 |
| R207 On 04/02/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 04/02/2010 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 05/11/2009 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 05/11/2009 | Bond Future |      |      | Buy  | 600 | 539,216.16 |
| R207 On 04/02/2010 | Bond Future |      |      | Buy  | 600 | 527,192.28 |
| R207 On 06/08/2009 | Bond Future |      |      | Buy  | 600 | 529,181.76 |
| R207 On 06/08/2009 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 05/11/2009 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 05/11/2009 | Bond Future |      |      | Buy  | 600 | 539,252.10 |
| R207 On 06/08/2009 | Bond Future |      |      | Buy  | 600 | 537,153.06 |
| R207 On 06/08/2009 | Bond Future |      |      | Sell | 600 | 0.00       |
| R207 On 02/02/2012 | Bond Future | 7.65 | Call | Sell | 640 | 0.00       |
| R207 On 02/02/2012 | Bond Future | 7.65 | Call | Buy  | 640 | 0.00       |
| R207 On 02/02/2012 | Bond Future | 7.85 | Put  | Sell | 640 | 0.00       |
| R207 On 02/02/2012 | Bond Future | 7.85 | Put  | Buy  | 640 | 0.00       |
| R207 On 05/08/2010 | Bond Future |      |      | Sell | 698 | 0.00       |
| R207 On 05/08/2010 | Bond Future |      |      | Buy  | 698 | 634,948.54 |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 770 | 743,406.74 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 770 | 0.00       |
| R207 On 03/02/2011 | Bond Future |      |      | Sell | 800 | 0.00       |
| R207 On 03/02/2011 | Bond Future |      |      | Buy  | 800 | 762,050.56 |
| R207 On 04/11/2010 | Bond Future |      |      | Buy  | 800 | 779,556.72 |
| R207 On 04/11/2010 | Bond Future |      |      | Sell | 800 | 0.00       |
| R207 On 04/11/2010 | Bond Future |      |      | Sell | 800 | 0.00       |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R207 On 04/11/2010 |        |      | Buy      | 800              | 761,721.92     |
| R207 On 02/02/2012 |        |      | Buy      | 810              | 782,300.75     |
| R207 On 02/02/2012 |        |      | Sell     | 810              | 0.00           |
| R207 On 03/11/2011 |        |      | Sell     | 890              | 0.00           |
| R207 On 03/11/2011 |        |      | Buy      | 890              | 866,065.23     |
| R207 On 04/08/2011 |        |      | Buy      | 890              | 854,065.27     |
| R207 On 04/08/2011 |        |      | Sell     | 890              | 0.00           |
| R207 On 05/05/2011 |        |      | Buy      | 890              | 847,881.28     |
| R207 On 05/05/2011 |        |      | Sell     | 890              | 0.00           |
| R207 On 05/05/2011 |        |      | Buy      | 890              | 74,804.50      |
| R207 On 05/05/2011 |        |      | Sell     | 890              | 0.00           |
| R207 On 04/08/2011 |        |      | Sell     | 890              | 0.00           |
| R207 On 04/08/2011 |        |      | Buy      | 890              | 828,077.89     |
| R207 On 05/05/2011 |        |      | Sell     | 890              | 0.00           |
| R207 On 05/05/2011 |        |      | Buy      | 890              | 843,813.45     |
| R207 On 03/11/2011 | 7.30   | Call | Buy      | 900              | 0.00           |
| R207 On 03/11/2011 | 7.30   | Call | Sell     | 900              | 0.00           |
| R207 On 03/11/2011 | 8.40   | Put  | Buy      | 900              | 0.00           |
| R207 On 03/11/2011 | 8.40   | Put  | Sell     | 900              | 0.00           |
| R207 On 05/05/2011 |        |      | Buy      | 1,000            | 934,223.90     |
| R207 On 05/05/2011 |        |      | Sell     | 1,000            | 0.00           |
| R207 On 03/11/2011 |        |      | Sell     | 1,050            | 0.00           |
| R207 On 03/11/2011 |        |      | Buy      | 1,050            | 1,014,709.08   |
| R207 On 03/11/2011 |        |      | Buy      | 1,050            | 1,046,703.42   |
| R207 On 03/11/2011 |        |      | Sell     | 1,050            | 0.00           |
| R207 On 02/02/2012 |        |      | Buy      | 1,063            | 1,028,640.33   |
| R207 On 02/02/2012 |        |      | Sell     | 1,063            | 0.00           |
| R207 On 03/11/2011 |        |      | Buy      | 1,070            | 1,033,915.64   |
| R207 On 03/11/2011 |        |      | Sell     | 1,070            | 0.00           |
| R207 On 03/11/2011 |        |      | Sell     | 1,234            | 0.00           |
| R207 On 03/11/2011 |        |      | Buy      | 1,234            | 1,211,458.77   |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 1,280 | 0.00         |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 1,280 | 1,265,841.28 |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 1,350 | 1,313,694.45 |
| R207 On 04/08/2011 | Bond Future |      |      | Buy  | 1,350 | 1,295,492.27 |
| R207 On 04/08/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 1,350 | 1,279,941.75 |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 1,350 | 1,286,112.06 |
| R207 On 04/08/2011 | Bond Future |      |      | Buy  | 1,350 | 1,256,073.21 |
| R207 On 04/08/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 04/08/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 04/08/2011 | Bond Future |      |      | Buy  | 1,350 | 1,256,073.21 |
| R207 On 05/05/2011 | Bond Future |      |      | Buy  | 1,350 | 1,286,112.06 |
| R207 On 05/05/2011 | Bond Future |      |      | Sell | 1,350 | 0.00         |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 1,460 | 1,406,684.16 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 1,460 | 0.00         |
| R207 On 03/11/2011 | Bond Future |      |      | Sell | 1,748 | 0.00         |
| R207 On 03/11/2011 | Bond Future |      |      | Buy  | 1,748 | 1,725,097.53 |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 1,748 | 1,686,243.68 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 1,748 | 0.00         |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 1,751 | 1,693,108.79 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 1,751 | 0.00         |
| R207 On 02/02/2012 | Bond Future |      |      | Buy  | 1,910 | 1,844,034.90 |
| R207 On 02/02/2012 | Bond Future |      |      | Sell | 1,910 | 0.00         |
| R207 On 02/02/2012 | Bond Future | 7.35 | Call | Buy  | 1,920 | 0.00         |
| R207 On 02/02/2012 | Bond Future | 7.35 | Call | Sell | 1,920 | 0.00         |
| R207 On 02/02/2012 | Bond Future | 8.50 | Put  | Buy  | 1,920 | 0.00         |
| R207 On 02/02/2012 | Bond Future | 8.50 | Put  | Sell | 1,920 | 0.00         |
| R207 On 03/11/2011 | Bond Future | 7.90 | Call | Buy  | 2,000 | 0.00         |
| R207 On 03/11/2011 | Bond Future | 7.90 | Call | Sell | 2,000 | 0.00         |
| R207 On 03/11/2011 | Bond Future | 7.90 | Call | Sell | 2,000 | 0.00         |
| R207 On 03/11/2011 | Bond Future | 7.90 | Call | Buy  | 2,000 | 0.00         |

| Contract           |             | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|--------|-----|----------|------------------|----------------|
| R207 On 03/11/2011 | Bond Future | 8.35   | Put | Buy      | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.35   | Put | Sell     | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.15   | Put | Sell     | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.15   | Put | Buy      | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.35   | Put | Sell     | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.35   | Put | Buy      | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.15   | Put | Buy      | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future | 8.15   | Put | Sell     | 2,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future |        |     | Sell     | 2,120            | 0.00           |
| R207 On 03/11/2011 | Bond Future |        |     | Buy      | 2,120            | 2,089,756.72   |
| R207 On 02/02/2012 | Bond Future |        |     | Buy      | 2,120            | 2,041,025.34   |
| R207 On 02/02/2012 | Bond Future |        |     | Sell     | 2,120            | 0.00           |
| R207 On 02/02/2012 | Bond Future |        |     | Buy      | 2,610            | 2,520,746.87   |
| R207 On 02/02/2012 | Bond Future |        |     | Sell     | 2,610            | 0.00           |
| R207 On 05/08/2010 | Bond Future |        |     | Sell     | 2,989            | 0.00           |
| R207 On 05/08/2010 | Bond Future |        |     | Buy      | 2,989            | 2,737,699.53   |
| R207 On 03/11/2011 | Bond Future |        |     | Sell     | 3,000            | 0.00           |
| R207 On 03/11/2011 | Bond Future |        |     | Buy      | 3,000            | 2,919,321.00   |
| R207 On 04/08/2011 | Bond Future |        |     | Buy      | 3,000            | 2,878,871.70   |
| R207 On 04/08/2011 | Bond Future |        |     | Sell     | 3,000            | 0.00           |
| R207 On 04/08/2011 | Bond Future |        |     | Sell     | 3,000            | 0.00           |
| R207 On 04/08/2011 | Bond Future |        |     | Buy      | 3,000            | 2,791,273.80   |
| R207 On 05/05/2011 | Bond Future |        |     | Buy      | 3,000            | 2,858,026.80   |
| R207 On 05/05/2011 | Bond Future |        |     | Sell     | 3,000            | 0.00           |
| R207 On 05/05/2011 | Bond Future |        |     | Buy      | 3,000            | 2,844,315.00   |
| R207 On 05/05/2011 | Bond Future |        |     | Sell     | 3,000            | 0.00           |
| R207 On 02/02/2012 | Bond Future |        |     | Buy      | 3,230            | 3,118,446.46   |
| R207 On 02/02/2012 | Bond Future |        |     | Sell     | 3,230            | 0.00           |
| R207 On 02/02/2012 | Bond Future |        |     | Buy      | 3,530            | 3,401,092.52   |
| R207 On 02/02/2012 | Bond Future |        |     | Sell     | 3,530            | 0.00           |
| R207 On 02/02/2012 | Bond Future |        |     | Buy      | 3,980            | 3,839,387.79   |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| R207 On 02/02/2012 | Bond Future | Sell | 3,980 | 0.00         |
| R207 On 02/02/2012 | Bond Future | Buy  | 4,035 | 3,897,016.72 |
| R207 On 02/02/2012 | Bond Future | Sell | 4,035 | 0.00         |
| R207 On 03/11/2011 | Bond Future | Sell | 5,194 | 0.00         |
| R207 On 03/11/2011 | Bond Future | Buy  | 5,194 | 5,103,931.37 |
| R207 On 05/05/2011 | Bond Future | Buy  | 5,240 | 4,968,070.20 |
| R207 On 05/05/2011 | Bond Future | Sell | 5,240 | 0.00         |
| R207 On 02/02/2012 | Bond Future | Buy  | 5,360 | 5,147,635.19 |
| R207 On 02/02/2012 | Bond Future | Sell | 5,360 | 0.00         |

**R208 Bond Futures**

|                    |             |      |   |        |
|--------------------|-------------|------|---|--------|
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 931.45 |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 02/02/2012 | Bond Future | Sell | 1 | 0.00   |
| R208 On 02/02/2012 | Bond Future | Buy  | 1 | 945.55 |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 931.45 |
| R208 On 02/02/2012 | Bond Future | Buy  | 1 | 945.55 |
| R208 On 02/02/2012 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 931.45 |
| R208 On 02/02/2012 | Bond Future | Buy  | 1 | 945.55 |
| R208 On 02/02/2012 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 911.31 |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 917.57 |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 918.49 |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 915.07 |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 945.14 |
| R208 On 03/11/2011 | Bond Future | Sell | 1 | 0.00   |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 895.57 |
| R208 On 03/11/2011 | Bond Future | Buy  | 1 | 859.53 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R208 On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| R208 On 03/11/2011 |        |     | Sell     | 1                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 1                | 870.63         |
| R208 On 03/02/2011 |        |     | Sell     | 1                | 0.00           |
| R208 On 03/02/2011 |        |     | Buy      | 1                | 930.71         |
| R208 On 04/02/2010 |        |     | Buy      | 1                | 858.32         |
| R208 On 04/02/2010 |        |     | Sell     | 1                | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 2                | 1,888.30       |
| R208 On 02/02/2012 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 2                | 1,862.89       |
| R208 On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 2                | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 2                | 1,891.10       |
| R208 On 03/11/2011 |        |     | Buy      | 2                | 1,862.89       |
| R208 On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 2                | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 2                | 1,891.10       |
| R208 On 02/02/2012 |        |     | Buy      | 2                | 1,891.10       |
| R208 On 02/02/2012 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 2                | 1,854.70       |
| R208 On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 2                | 1,862.89       |
| R208 On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 2                | 1,822.62       |
| R208 On 03/11/2011 |        |     | Buy      | 2                | 1,800.40       |
| R208 On 03/11/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/02/2011 |        |     | Sell     | 2                | 0.00           |
| R208 On 03/02/2011 |        |     | Buy      | 2                | 1,863.86       |
| R208 On 02/02/2012 |        |     | Buy      | 3                | 2,834.64       |
| R208 On 02/02/2012 |        |     | Sell     | 3                | 0.00           |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R208 On 02/02/2012 | Bond Future | Buy  | 3 | 2,836.65 |
| R208 On 02/02/2012 | Bond Future | Sell | 3 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 3 | 2,794.34 |
| R208 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R208 On 01/11/2012 | Bond Future | Sell | 3 | 0.00     |
| R208 On 01/11/2012 | Bond Future | Buy  | 3 | 2,798.91 |
| R208 On 03/11/2011 | Bond Future | Buy  | 3 | 2,782.05 |
| R208 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 3 | 2,794.34 |
| R208 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 3 | 2,733.93 |
| R208 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 3 | 2,733.93 |
| R208 On 02/02/2012 | Bond Future | Buy  | 4 | 3,796.84 |
| R208 On 02/02/2012 | Bond Future | Sell | 4 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Sell | 4 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 4 | 3,645.24 |
| R208 On 05/11/2009 | Bond Future | Buy  | 4 | 3,389.35 |
| R208 On 05/11/2009 | Bond Future | Sell | 4 | 0.00     |
| R208 On 02/02/2012 | Bond Future | Sell | 5 | 0.00     |
| R208 On 02/02/2012 | Bond Future | Buy  | 5 | 4,727.75 |
| R208 On 03/11/2011 | Bond Future | Buy  | 5 | 4,657.23 |
| R208 On 03/11/2011 | Bond Future | Sell | 5 | 0.00     |
| R208 On 02/02/2012 | Bond Future | Buy  | 5 | 4,727.75 |
| R208 On 02/02/2012 | Bond Future | Sell | 5 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 5 | 4,636.74 |
| R208 On 03/11/2011 | Bond Future | Sell | 5 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Sell | 5 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 5 | 4,657.23 |
| R208 On 03/11/2011 | Bond Future | Sell | 5 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 5 | 4,556.55 |
| R208 On 03/11/2011 | Bond Future | Sell | 5 | 0.00     |
| R208 On 03/11/2011 | Bond Future | Buy  | 5 | 4,383.23 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R208 On 03/02/2011 |        |     | Sell     | 5                | 0.00           |
| R208 On 03/02/2011 |        |     | Buy      | 5                | 4,629.62       |
| R208 On 04/11/2010 |        |     | Sell     | 5                | 0.00           |
| R208 On 04/11/2010 |        |     | Buy      | 5                | 4,663.72       |
| R208 On 05/11/2009 |        |     | Buy      | 5                | 4,263.39       |
| R208 On 05/11/2009 |        |     | Sell     | 5                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 6                | 5,588.68       |
| R208 On 03/11/2011 |        |     | Sell     | 6                | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 6                | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 6                | 5,673.30       |
| R208 On 02/02/2012 |        |     | Sell     | 6                | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 6                | 5,587.25       |
| R208 On 03/11/2011 |        |     | Buy      | 6                | 5,508.00       |
| R208 On 03/11/2011 |        |     | Sell     | 6                | 0.00           |
| R208 On 03/11/2011 |        |     | Sell     | 6                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 6                | 5,467.86       |
| R208 On 03/11/2011 |        |     | Sell     | 6                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 6                | 5,356.38       |
| R208 On 03/11/2011 |        |     | Buy      | 7                | 6,520.12       |
| R208 On 03/11/2011 |        |     | Sell     | 7                | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 7                | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 7                | 6,618.84       |
| R208 On 03/11/2011 |        |     | Sell     | 7                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 7                | 6,379.17       |
| R208 On 03/11/2011 |        |     | Buy      | 7                | 6,145.40       |
| R208 On 03/11/2011 |        |     | Sell     | 7                | 0.00           |
| R208 On 03/11/2011 |        |     | Sell     | 8                | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 8                | 7,390.14       |
| R208 On 03/11/2011 |        |     | Buy      | 8                | 7,561.16       |
| R208 On 03/11/2011 |        |     | Sell     | 8                | 0.00           |
| R208 On 03/02/2011 |        |     | Buy      | 8                | 7,536.60       |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R208 On 03/02/2011 | Bond Future | Sell | 8  | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 10 | 9,441.51  |
| R208 On 02/02/2012 | Bond Future | Sell | 10 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 10 | 9,014.51  |
| R208 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R208 On 02/08/2012 | Bond Future | Sell | 10 | 0.00      |
| R208 On 02/08/2012 | Bond Future | Buy  | 10 | 9,237.54  |
| R208 On 02/08/2012 | Bond Future | Buy  | 10 | 9,237.54  |
| R208 On 02/08/2012 | Bond Future | Sell | 10 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 10 | 8,921.99  |
| R208 On 03/11/2011 | Bond Future | Sell | 10 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 11 | 10,401.04 |
| R208 On 02/02/2012 | Bond Future | Sell | 11 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 11 | 10,200.84 |
| R208 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 11 | 10,245.90 |
| R208 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 11 | 10,024.41 |
| R208 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 11 | 10,161.44 |
| R208 On 03/11/2011 | Bond Future | Buy  | 11 | 10,396.59 |
| R208 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R208 On 03/02/2011 | Bond Future | Buy  | 11 | 10,290.14 |
| R208 On 03/02/2011 | Bond Future | Sell | 11 | 0.00      |
| R208 On 05/08/2010 | Bond Future | Buy  | 11 | 9,833.70  |
| R208 On 05/08/2010 | Bond Future | Sell | 11 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 12 | 11,338.56 |
| R208 On 02/02/2012 | Bond Future | Sell | 12 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 12 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 12 | 11,085.21 |
| R208 On 03/11/2011 | Bond Future | Sell | 12 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 12 | 11,085.21 |
| R208 On 03/11/2011 | Bond Future | Sell | 12 | 0.00      |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R208 On 03/11/2011 | Bond Future |     | Buy      | 12               | 11,037.29      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 12               | 11,341.74      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 12               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 12               | 11,341.74      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 12               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 12               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 12               | 11,084.47      |
| R208 On 04/11/2010 | Bond Future |     | Buy      | 12               | 10,707.92      |
| R208 On 04/11/2010 | Bond Future |     | Sell     | 12               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 13               | 12,273.96      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 13               | 12,108.80      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 13               | 12,292.14      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 13               | 11,847.02      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 13               | 12,008.97      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 13               | 12,281.11      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 13               | 12,286.88      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 04/02/2010 | Bond Future |     | Buy      | 13               | 10,931.64      |
| R208 On 04/02/2010 | Bond Future |     | Sell     | 13               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 15               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 15               | 13,669.64      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 16               | 14,026.34      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 16               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 17               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 17               | 15,492.26      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R208 On 03/11/2011 | Bond Future | Sell | 17 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 17 | 15,704.04 |
| R208 On 03/11/2011 | Bond Future | Buy  | 17 | 16,067.46 |
| R208 On 03/11/2011 | Bond Future | Sell | 17 | 0.00      |
| R208 On 03/02/2011 | Bond Future | Sell | 17 | 0.00      |
| R208 On 03/02/2011 | Bond Future | Buy  | 17 | 15,993.17 |
| R208 On 04/11/2010 | Bond Future | Buy  | 17 | 15,088.28 |
| R208 On 04/11/2010 | Bond Future | Sell | 17 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 18 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 18 | 16,403.57 |
| R208 On 02/02/2012 | Bond Future | Buy  | 20 | 18,883.02 |
| R208 On 02/02/2012 | Bond Future | Sell | 20 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 20 | 18,883.02 |
| R208 On 02/02/2012 | Bond Future | Sell | 20 | 0.00      |
| R208 On 06/05/2010 | Bond Future | Buy  | 20 | 17,635.56 |
| R208 On 06/05/2010 | Bond Future | Sell | 20 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 23 | 21,466.27 |
| R208 On 03/11/2011 | Bond Future | Sell | 23 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Sell | 23 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 23 | 21,774.25 |
| R208 On 03/11/2011 | Bond Future | Buy  | 23 | 21,499.32 |
| R208 On 03/11/2011 | Bond Future | Sell | 23 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 25 | 23,603.77 |
| R208 On 02/02/2012 | Bond Future | Sell | 25 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 25 | 23,603.77 |
| R208 On 02/02/2012 | Bond Future | Sell | 25 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 25 | 23,029.62 |
| R208 On 03/11/2011 | Bond Future | Sell | 25 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 27 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 27 | 24,941.71 |
| R208 On 03/11/2011 | Bond Future | Buy  | 27 | 25,518.91 |
| R208 On 03/11/2011 | Bond Future | Sell | 27 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 28 | 26,436.22 |
| R208 On 02/02/2012 | Bond Future | Sell | 28 | 0.00      |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R208 On 03/11/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 28               | 25,516.67      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 28               | 25,642.50      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 30               | 28,395.71      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 30               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 30               | 28,395.71      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 30               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 30               | 28,206.42      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 30               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 31               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 31               | 28,636.78      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 31               | 29,299.49      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 31               | 0.00           |
| R208 On 05/08/2010 | Bond Future |     | Sell     | 32               | 0.00           |
| R208 On 05/08/2010 | Bond Future |     | Buy      | 32               | 28,699.58      |
| R208 On 04/11/2010 | Bond Future |     | Buy      | 33               | 30,384.48      |
| R208 On 04/11/2010 | Bond Future |     | Sell     | 33               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 34               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 34               | 31,408.08      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 34               | 32,134.92      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 34               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 35               | 33,045.28      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 35               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 39               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 39               | 36,234.28      |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 40               | 37,766.03      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 40               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 40               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 40               | 35,976.95      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 41               | 38,148.47      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R208 On 03/11/2011 | Bond Future | Sell | 41 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 41 | 37,871.93 |
| R208 On 03/11/2011 | Bond Future | Sell | 41 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 41 | 37,871.93 |
| R208 On 03/11/2011 | Bond Future | Sell | 41 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 41 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 41 | 38,148.47 |
| R208 On 04/02/2010 | Bond Future | Buy  | 44 | 37,461.04 |
| R208 On 04/02/2010 | Bond Future | Sell | 44 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 46 | 43,400.88 |
| R208 On 03/11/2011 | Bond Future | Sell | 46 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 48 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 48 | 42,032.06 |
| R208 On 03/02/2011 | Bond Future | Buy  | 48 | 43,436.75 |
| R208 On 03/02/2011 | Bond Future | Sell | 48 | 0.00      |
| R208 On 03/02/2011 | Bond Future | Sell | 48 | 0.00      |
| R208 On 03/02/2011 | Bond Future | Buy  | 48 | 44,216.10 |
| R208 On 03/11/2011 | Bond Future | Sell | 49 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 49 | 44,621.56 |
| R208 On 02/02/2012 | Bond Future | Buy  | 50 | 47,207.54 |
| R208 On 02/02/2012 | Bond Future | Sell | 50 | 0.00      |
| R208 On 06/05/2010 | Bond Future | Sell | 54 | 0.00      |
| R208 On 06/05/2010 | Bond Future | Buy  | 54 | 47,616.01 |
| R208 On 06/05/2010 | Bond Future | Buy  | 54 | 4,614.84  |
| R208 On 06/05/2010 | Bond Future | Sell | 54 | 0.00      |
| R208 On 06/05/2010 | Bond Future | Sell | 54 | 0.00      |
| R208 On 06/05/2010 | Bond Future | Buy  | 54 | 4,614.84  |
| R208 On 02/02/2012 | Bond Future | Buy  | 55 | 52,058.80 |
| R208 On 02/02/2012 | Bond Future | Sell | 55 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 55 | 51,928.29 |
| R208 On 02/02/2012 | Bond Future | Sell | 55 | 0.00      |
| R208 On 02/02/2012 | Bond Future | Buy  | 55 | 51,928.29 |
| R208 On 02/02/2012 | Bond Future | Sell | 55 | 0.00      |
| R208 On 04/11/2010 | Bond Future | Buy  | 56 | 51,271.69 |



| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R208 On 04/11/2010 | Bond Future |     | Sell     | 56               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 57               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 57               | 53,035.68      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 60               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 60               | 54,087.03      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 65               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 65               | 60,044.86      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 65               | 61,434.41      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 65               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 67               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 67               | 61,892.40      |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 67               | 63,324.69      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 67               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 70               | 66,256.65      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 70               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 70               | 66,090.56      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 70               | 0.00           |
| R208 On 05/08/2010 | Bond Future |     | Sell     | 71               | 0.00           |
| R208 On 05/08/2010 | Bond Future |     | Buy      | 71               | 63,223.51      |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 75               | 70,989.27      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 75               | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 75               | 70,811.31      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 75               | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 78               | 71,790.19      |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 78               | 0.00           |
| R208 On 04/08/2011 | Bond Future |     | Sell     | 78               | 0.00           |
| R208 On 04/08/2011 | Bond Future |     | Buy      | 78               | 73,388.51      |
| R208 On 04/08/2011 | Bond Future |     | Sell     | 78               | 0.00           |
| R208 On 04/08/2011 | Bond Future |     | Buy      | 78               | 72,212.01      |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 80               | 75,721.89      |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 80               | 0.00           |

|                    |             |      |     |           |
|--------------------|-------------|------|-----|-----------|
| R208 On 02/02/2012 | Bond Future | Buy  | 80  | 75,532.06 |
| R208 On 02/02/2012 | Bond Future | Sell | 80  | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 80  | 72,364.93 |
| R208 On 03/11/2011 | Bond Future | Sell | 80  | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 80  | 75,368.52 |
| R208 On 03/11/2011 | Bond Future | Sell | 80  | 0.00      |
| R208 On 05/11/2009 | Bond Future | Buy  | 83  | 69,514.64 |
| R208 On 05/11/2009 | Bond Future | Sell | 83  | 0.00      |
| R208 On 04/08/2011 | Bond Future | Sell | 90  | 0.00      |
| R208 On 04/08/2011 | Bond Future | Buy  | 90  | 84,775.10 |
| R208 On 04/08/2011 | Bond Future | Buy  | 90  | 81,523.38 |
| R208 On 04/08/2011 | Bond Future | Sell | 90  | 0.00      |
| R208 On 05/05/2011 | Bond Future | Sell | 90  | 0.00      |
| R208 On 05/05/2011 | Bond Future | Buy  | 90  | 80,257.53 |
| R208 On 05/05/2011 | Bond Future | Buy  | 90  | 79,825.31 |
| R208 On 05/05/2011 | Bond Future | Sell | 90  | 0.00      |
| R208 On 03/11/2011 | Bond Future | Sell | 93  | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 93  | 86,984.38 |
| R208 On 03/11/2011 | Bond Future | Sell | 96  | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 96  | 88,675.73 |
| R208 On 04/08/2011 | Bond Future | Buy  | 100 | 91,090.69 |
| R208 On 04/08/2011 | Bond Future | Sell | 100 | 0.00      |
| R208 On 05/05/2011 | Bond Future | Sell | 100 | 0.00      |
| R208 On 05/05/2011 | Bond Future | Buy  | 100 | 89,394.99 |
| R208 On 04/08/2011 | Bond Future | Buy  | 100 | 90,671.11 |
| R208 On 04/08/2011 | Bond Future | Sell | 100 | 0.00      |
| R208 On 03/11/2011 | Bond Future | Buy  | 100 | 88,464.09 |
| R208 On 03/11/2011 | Bond Future | Sell | 100 | 0.00      |
| R208 On 05/05/2011 | Bond Future | Sell | 100 | 0.00      |
| R208 On 05/05/2011 | Bond Future | Buy  | 100 | 89,144.54 |
| R208 On 05/05/2011 | Bond Future | Sell | 100 | 0.00      |
| R208 On 05/05/2011 | Bond Future | Buy  | 100 | 88,610.03 |
| R208 On 05/05/2011 | Bond Future | Buy  | 100 | 91,123.73 |
| R208 On 05/05/2011 | Bond Future | Sell | 100 | 0.00      |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R208 On 04/11/2010 | Bond Future |     | Sell     | 110              | 0.00           |
| R208 On 04/11/2010 | Bond Future |     | Buy      | 110              | 102,227.61     |
| R208 On 05/11/2009 | Bond Future |     | Buy      | 117              | 101,533.84     |
| R208 On 05/11/2009 | Bond Future |     | Sell     | 117              | 0.00           |
| R208 On 05/11/2009 | Bond Future |     | Sell     | 117              | 0.00           |
| R208 On 05/11/2009 | Bond Future |     | Buy      | 117              | 101,533.84     |
| R208 On 02/02/2012 | Bond Future |     | Sell     | 118              | 0.00           |
| R208 On 02/02/2012 | Bond Future |     | Buy      | 118              | 111,574.81     |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 118              | 109,910.62     |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 118              | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 03/11/2011 | Bond Future |     | Buy      | 120              | 110,726.48     |
| R208 On 04/08/2011 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 04/08/2011 | Bond Future |     | Buy      | 120              | 109,460.48     |
| R208 On 04/08/2011 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 04/08/2011 | Bond Future |     | Buy      | 120              | 109,822.67     |
| R208 On 04/08/2011 | Bond Future |     | Buy      | 120              | 105,530.10     |
| R208 On 04/08/2011 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 04/08/2011 | Bond Future |     | Buy      | 120              | 105,186.46     |
| R208 On 04/08/2011 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 04/02/2010 | Bond Future |     | Buy      | 120              | 103,646.52     |
| R208 On 04/02/2010 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 05/11/2009 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 05/11/2009 | Bond Future |     | Buy      | 120              | 100,769.74     |
| R208 On 05/11/2009 | Bond Future |     | Buy      | 120              | 100,769.74     |
| R208 On 06/08/2009 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 06/08/2009 | Bond Future |     | Buy      | 120              | 102,895.81     |
| R208 On 05/11/2009 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 06/08/2009 | Bond Future |     | Sell     | 120              | 0.00           |
| R208 On 06/08/2009 | Bond Future |     | Buy      | 120              | 101,464.34     |
| R208 On 04/02/2010 | Bond Future |     | Sell     | 130              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R208 On 04/02/2010 | Bond Future | Buy  | 130 | 109,316.35 |
| R208 On 04/02/2010 | Bond Future | Buy  | 130 | 109,316.35 |
| R208 On 04/02/2010 | Bond Future | Sell | 130 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Buy  | 135 | 127,427.55 |
| R208 On 02/02/2012 | Bond Future | Sell | 135 | 0.00       |
| R208 On 03/11/2011 | Bond Future | Sell | 135 | 0.00       |
| R208 On 03/11/2011 | Bond Future | Buy  | 135 | 125,703.18 |
| R208 On 02/02/2012 | Bond Future | Buy  | 155 | 145,014.33 |
| R208 On 02/02/2012 | Bond Future | Sell | 155 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Sell | 155 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Buy  | 155 | 145,014.33 |
| R208 On 02/02/2012 | Bond Future | Sell | 155 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Buy  | 155 | 145,014.33 |
| R208 On 02/02/2012 | Bond Future | Buy  | 155 | 146,343.37 |
| R208 On 02/02/2012 | Bond Future | Sell | 155 | 0.00       |
| R208 On 03/11/2011 | Bond Future | Sell | 172 | 0.00       |
| R208 On 03/11/2011 | Bond Future | Buy  | 172 | 160,530.35 |
| R208 On 02/02/2012 | Bond Future | Buy  | 172 | 162,833.50 |
| R208 On 02/02/2012 | Bond Future | Sell | 172 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Buy  | 180 | 170,374.25 |
| R208 On 02/02/2012 | Bond Future | Sell | 180 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Sell | 190 | 0.00       |
| R208 On 02/02/2012 | Bond Future | Buy  | 190 | 179,839.48 |
| R208 On 02/02/2012 | Bond Future | Buy  | 190 | 179,839.48 |
| R208 On 02/02/2012 | Bond Future | Sell | 190 | 0.00       |
| R208 On 04/11/2010 | Bond Future | Sell | 190 | 0.00       |
| R208 On 04/11/2010 | Bond Future | Buy  | 190 | 176,259.18 |
| R208 On 03/11/2011 | Bond Future | Sell | 210 | 0.00       |
| R208 On 03/11/2011 | Bond Future | Buy  | 210 | 197,921.96 |
| R208 On 04/11/2010 | Bond Future | Sell | 210 | 0.00       |
| R208 On 04/11/2010 | Bond Future | Buy  | 210 | 195,876.28 |
| R208 On 05/08/2010 | Bond Future | Sell | 218 | 0.00       |
| R208 On 05/08/2010 | Bond Future | Buy  | 218 | 190,605.16 |
| R208 On 05/08/2010 | Bond Future | Sell | 237 | 0.00       |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R208 On 05/08/2010 |        |     | Buy      | 237              | 208,230.14     |
| R208 On 03/11/2011 |        |     | Buy      | 250              | 238,535.48     |
| R208 On 03/11/2011 |        |     | Sell     | 250              | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 295              | 262,314.30     |
| R208 On 03/11/2011 |        |     | Sell     | 295              | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 330              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 330              | 309,335.17     |
| R208 On 02/02/2012 |        |     | Buy      | 342              | 327,406.28     |
| R208 On 02/02/2012 |        |     | Sell     | 342              | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 342              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 342              | 327,406.28     |
| R208 On 02/02/2012 |        |     | Sell     | 350              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 350              | 332,737.76     |
| R208 On 02/02/2012 |        |     | Buy      | 365              | 341,485.35     |
| R208 On 02/02/2012 |        |     | Sell     | 365              | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 365              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 365              | 341,485.35     |
| R208 On 02/02/2012 |        |     | Sell     | 365              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 365              | 341,485.35     |
| R208 On 02/02/2012 |        |     | Buy      | 365              | 344,615.04     |
| R208 On 02/02/2012 |        |     | Sell     | 365              | 0.00           |
| R208 On 03/11/2011 |        |     | Buy      | 395              | 359,823.83     |
| R208 On 03/11/2011 |        |     | Sell     | 395              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 440              | 415,426.35     |
| R208 On 02/02/2012 |        |     | Sell     | 440              | 0.00           |
| R208 On 02/02/2012 |        |     | Sell     | 460              | 0.00           |
| R208 On 02/02/2012 |        |     | Buy      | 460              | 434,085.90     |
| R208 On 05/08/2010 |        |     | Sell     | 610              | 0.00           |
| R208 On 05/08/2010 |        |     | Buy      | 610              | 539,251.77     |
| R208 On 04/11/2010 |        |     | Buy      | 611              | 568,275.46     |
| R208 On 04/11/2010 |        |     | Sell     | 611              | 0.00           |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R208 On 03/11/2011 | Bond Future |      |      | Sell | 621   | 0.00         |
| R208 On 03/11/2011 | Bond Future |      |      | Buy  | 621   | 570,685.52   |
| R208 On 03/11/2011 | Bond Future | 8.20 | Call | Sell | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.20 | Call | Buy  | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.20 | Call | Buy  | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.20 | Call | Sell | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.40 | Put  | Sell | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.40 | Put  | Buy  | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.40 | Put  | Buy  | 665   | 0.00         |
| R208 On 03/11/2011 | Bond Future | 8.40 | Put  | Sell | 665   | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Sell | 691   | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Buy  | 691   | 610,857.34   |
| R208 On 02/02/2012 | Bond Future |      |      | Buy  | 777   | 733,605.17   |
| R208 On 02/02/2012 | Bond Future |      |      | Sell | 777   | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Buy  | 888   | 777,708.00   |
| R208 On 05/08/2010 | Bond Future |      |      | Sell | 888   | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Sell | 915   | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Buy  | 915   | 813,528.06   |
| R208 On 02/02/2012 | Bond Future | 7.70 | Call | Sell | 960   | 0.00         |
| R208 On 02/02/2012 | Bond Future | 7.70 | Call | Buy  | 960   | 0.00         |
| R208 On 02/02/2012 | Bond Future | 7.90 | Put  | Sell | 960   | 0.00         |
| R208 On 02/02/2012 | Bond Future | 7.90 | Put  | Buy  | 960   | 0.00         |
| R208 On 02/02/2012 | Bond Future |      |      | Buy  | 990   | 937,058.36   |
| R208 On 02/02/2012 | Bond Future |      |      | Sell | 990   | 0.00         |
| R208 On 02/02/2012 | Bond Future |      |      | Buy  | 990   | 937,058.36   |
| R208 On 02/02/2012 | Bond Future |      |      | Sell | 990   | 0.00         |
| R208 On 02/02/2012 | Bond Future |      |      | Sell | 1,000 | 0.00         |
| R208 On 02/02/2012 | Bond Future |      |      | Buy  | 1,000 | 947,743.40   |
| R208 On 02/02/2012 | Bond Future |      |      | Buy  | 1,240 | 1,173,689.26 |
| R208 On 02/02/2012 | Bond Future |      |      | Sell | 1,240 | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Sell | 1,249 | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Buy  | 1,249 | 1,093,642.39 |
| R208 On 02/02/2012 | Bond Future |      |      | Buy  | 1,260 | 1,192,619.74 |
| R208 On 02/02/2012 | Bond Future |      |      | Sell | 1,260 | 0.00         |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R208 On 03/11/2011 |        |      | Sell     | 1,261            | 0.00           |
| R208 On 03/11/2011 |        |      | Buy      | 1,261            | 1,159,835.27   |
| R208 On 04/08/2011 |        |      | Sell     | 1,261            | 0.00           |
| R208 On 04/08/2011 |        |      | Buy      | 1,261            | 1,157,645.92   |
| R208 On 04/08/2011 |        |      | Buy      | 1,411            | 1,326,694.44   |
| R208 On 04/08/2011 |        |      | Sell     | 1,411            | 0.00           |
| R208 On 03/11/2011 |        |      | Sell     | 1,420            | 0.00           |
| R208 On 03/11/2011 |        |      | Buy      | 1,420            | 1,279,890.16   |
| R208 On 03/11/2011 |        |      | Buy      | 1,420            | 1,279,890.16   |
| R208 On 03/11/2011 |        |      | Sell     | 1,420            | 0.00           |
| R208 On 02/02/2012 |        |      | Buy      | 1,570            | 1,485,850.67   |
| R208 On 02/02/2012 |        |      | Sell     | 1,570            | 0.00           |
| R208 On 02/02/2012 |        |      | Buy      | 1,660            | 1,567,290.33   |
| R208 On 02/02/2012 |        |      | Sell     | 1,660            | 0.00           |
| R208 On 02/02/2012 |        |      | Sell     | 1,713            | 0.00           |
| R208 On 02/02/2012 |        |      | Buy      | 1,713            | 1,616,914.06   |
| R208 On 05/08/2010 |        |      | Sell     | 1,945            | 0.00           |
| R208 On 05/08/2010 |        |      | Buy      | 1,945            | 1,729,302.81   |
| R208 On 03/11/2011 |        |      | Buy      | 1,956            | 1,821,299.47   |
| R208 On 03/11/2011 |        |      | Sell     | 1,956            | 0.00           |
| R208 On 03/11/2011 | 7.95   | Call | Buy      | 1,995            | 0.00           |
| R208 On 03/11/2011 | 7.95   | Call | Sell     | 1,995            | 0.00           |
| R208 On 03/11/2011 | 7.95   | Call | Sell     | 1,995            | 0.00           |
| R208 On 03/11/2011 | 7.95   | Call | Buy      | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Buy      | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Sell     | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Buy      | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Sell     | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Sell     | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Buy      | 1,995            | 0.00           |
| R208 On 03/11/2011 | 8.90   | Put  | Sell     | 1,995            | 0.00           |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R208 On 03/11/2011 | Bond Future | 8.90 | Put  | Buy  | 1,995 | 0.00         |
| R208 On 02/02/2012 | Bond Future | 7.45 | Call | Buy  | 2,880 | 0.00         |
| R208 On 02/02/2012 | Bond Future | 7.45 | Call | Sell | 2,880 | 0.00         |
| R208 On 02/02/2012 | Bond Future | 8.55 | Put  | Buy  | 2,880 | 0.00         |
| R208 On 02/02/2012 | Bond Future | 8.55 | Put  | Sell | 2,880 | 0.00         |
| R208 On 05/11/2009 | Bond Future |      |      | Sell | 5,000 | 0.00         |
| R208 On 05/11/2009 | Bond Future |      |      | Buy  | 5,000 | 4,209,577.50 |
| R208 On 04/02/2010 | Bond Future |      |      | Buy  | 5,004 | 4,287,385.67 |
| R208 On 04/02/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 06/05/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 06/05/2010 | Bond Future |      |      | Buy  | 5,004 | 4,195,227.00 |
| R208 On 06/05/2010 | Bond Future |      |      | Buy  | 5,004 | 4,195,227.00 |
| R208 On 06/05/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 04/02/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 04/02/2010 | Bond Future |      |      | Buy  | 5,004 | 4,287,385.67 |
| R208 On 04/02/2010 | Bond Future |      |      | Buy  | 5,004 | 4,287,385.67 |
| R208 On 04/02/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 06/05/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 06/05/2010 | Bond Future |      |      | Buy  | 5,004 | 4,195,227.00 |
| R208 On 05/11/2009 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 05/11/2009 | Bond Future |      |      | Buy  | 5,004 | 4,198,387.53 |
| R208 On 04/02/2010 | Bond Future |      |      | Buy  | 5,004 | 4,274,898.18 |
| R208 On 04/02/2010 | Bond Future |      |      | Sell | 5,004 | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Sell | 5,038 | 0.00         |
| R208 On 05/08/2010 | Bond Future |      |      | Buy  | 5,038 | 4,473,969.70 |
| R208 On 06/05/2010 | Bond Future |      |      | Buy  | 5,038 | 4,397,806.23 |
| R208 On 06/05/2010 | Bond Future |      |      | Sell | 5,038 | 0.00         |
| R208 On 03/11/2011 | Bond Future |      |      | Buy  | 5,584 | 4,889,730.11 |
| R208 On 03/11/2011 | Bond Future |      |      | Sell | 5,584 | 0.00         |
| R208 On 03/02/2011 | Bond Future |      |      | Sell | 5,584 | 0.00         |
| R208 On 03/02/2011 | Bond Future |      |      | Buy  | 5,584 | 5,053,141.96 |
| R208 On 03/02/2011 | Bond Future |      |      | Sell | 5,596 | 0.00         |
| R208 On 03/02/2011 | Bond Future |      |      | Buy  | 5,596 | 5,208,261.55 |
| R208 On 04/11/2010 | Bond Future |      |      | Buy  | 5,596 | 5,128,989.74 |



| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R208 On 04/11/2010      |        |     | Sell     | 5,596            | 0.00           |
| R208 On 02/02/2012      |        |     | Buy      | 5,986            | 5,574,208.69   |
| R208 On 02/02/2012      |        |     | Sell     | 5,986            | 0.00           |
| R208 On 03/11/2011      |        |     | Sell     | 5,986            | 0.00           |
| R208 On 03/11/2011      |        |     | Buy      | 5,986            | 5,495,147.40   |
| R208 On 04/11/2010      |        |     | Buy      | 6,835            | 6,004,662.33   |
| R208 On 04/11/2010      |        |     | Sell     | 6,835            | 0.00           |
| R208 On 05/08/2010      |        |     | Sell     | 6,835            | 0.00           |
| R208 On 05/08/2010      |        |     | Buy      | 6,835            | 6,135,217.66   |
| <b>R209 Bond Future</b> |        |     |          |                  |                |
| R209 On 03/11/2011      |        |     | Sell     | 1                | 0.00           |
| R209 On 03/11/2011      |        |     | Buy      | 1                | 795.18         |
| R209 On 03/11/2011      |        |     | Buy      | 1                | 746.49         |
| R209 On 03/11/2011      |        |     | Sell     | 1                | 0.00           |
| R209 On 04/02/2010      |        |     | Sell     | 1                | 0.00           |
| R209 On 04/02/2010      |        |     | Buy      | 1                | 733.09         |
| R209 On 04/02/2010      |        |     | Buy      | 1                | 766.40         |
| R209 On 04/02/2010      |        |     | Sell     | 1                | 0.00           |
| R209 On 04/02/2010      |        |     | Buy      | 1                | 766.40         |
| R209 On 04/02/2010      |        |     | Sell     | 1                | 0.00           |
| R209 On 06/05/2010      |        |     | Sell     | 1                | 0.00           |
| R209 On 06/05/2010      |        |     | Buy      | 1                | 751.41         |
| R209 On 06/05/2010      |        |     | Buy      | 1                | 751.41         |
| R209 On 06/05/2010      |        |     | Sell     | 1                | 0.00           |
| R209 On 07/02/2008      |        |     | Sell     | 1                | 0.00           |
| R209 On 07/02/2008      |        |     | Buy      | 1                | 838.65         |
| R209 On 02/08/2007      |        |     | Buy      | 1                | 827.68         |
| R209 On 02/08/2007      |        |     | Sell     | 1                | 0.00           |
| R209 On 02/08/2007      |        |     | Buy      | 1                | 832.40         |
| R209 On 02/08/2007      |        |     | Sell     | 1                | 0.00           |
| R209 On 02/08/2007      |        |     | Buy      | 1                | 906.27         |

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R209 On 02/08/2007 | Bond Future | Sell | 1 | 0.00     |
| R209 On 03/11/2011 | Bond Future | Sell | 2 | 0.00     |
| R209 On 03/11/2011 | Bond Future | Buy  | 2 | 1,465.12 |
| R209 On 03/02/2011 | Bond Future | Sell | 2 | 0.00     |
| R209 On 03/02/2011 | Bond Future | Buy  | 2 | 1,614.00 |
| R209 On 03/02/2011 | Bond Future | Buy  | 2 | 1,652.52 |
| R209 On 03/02/2011 | Bond Future | Sell | 2 | 0.00     |
| R209 On 04/11/2010 | Bond Future | Buy  | 2 | 1,679.15 |
| R209 On 04/11/2010 | Bond Future | Sell | 2 | 0.00     |
| R209 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R209 On 02/08/2007 | Bond Future | Buy  | 2 | 1,677.80 |
| R209 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R209 On 02/08/2007 | Bond Future | Buy  | 2 | 1,692.71 |
| R209 On 02/08/2007 | Bond Future | Buy  | 2 | 1,768.83 |
| R209 On 02/08/2007 | Bond Future | Sell | 2 | 0.00     |
| R209 On 02/02/2012 | Bond Future | Buy  | 3 | 2,317.68 |
| R209 On 02/02/2012 | Bond Future | Sell | 3 | 0.00     |
| R209 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R209 On 03/11/2011 | Bond Future | Buy  | 3 | 2,212.77 |
| R209 On 03/02/2011 | Bond Future | Buy  | 3 | 2,351.21 |
| R209 On 03/02/2011 | Bond Future | Sell | 3 | 0.00     |
| R209 On 03/02/2011 | Bond Future | Sell | 3 | 0.00     |
| R209 On 03/02/2011 | Bond Future | Buy  | 3 | 2,440.63 |
| R209 On 03/02/2011 | Bond Future | Buy  | 3 | 2,351.21 |
| R209 On 03/02/2011 | Bond Future | Sell | 3 | 0.00     |
| R209 On 03/02/2011 | Bond Future | Buy  | 3 | 2,351.21 |
| R209 On 03/02/2011 | Bond Future | Sell | 3 | 0.00     |
| R209 On 04/02/2010 | Bond Future | Sell | 3 | 0.00     |
| R209 On 04/02/2010 | Bond Future | Buy  | 3 | 2,299.19 |
| R209 On 06/11/2008 | Bond Future | Sell | 3 | 0.00     |
| R209 On 06/11/2008 | Bond Future | Buy  | 3 | 2,408.54 |
| R209 On 07/08/2008 | Bond Future | Buy  | 3 | 2,195.84 |
| R209 On 07/08/2008 | Bond Future | Sell | 3 | 0.00     |
| R209 On 07/08/2008 | Bond Future | Buy  | 3 | 2,224.18 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R209 On 07/08/2008 | Bond Future |     | Sell     | 3                | 0.00           |
| R209 On 02/05/2008 | Bond Future |     | Buy      | 3                | 2,336.97       |
| R209 On 02/05/2008 | Bond Future |     | Sell     | 3                | 0.00           |
| R209 On 02/08/2007 | Bond Future |     | Sell     | 3                | 0.00           |
| R209 On 02/08/2007 | Bond Future |     | Buy      | 3                | 2,738.92       |
| R209 On 03/11/2011 | Bond Future |     | Buy      | 4                | 2,969.78       |
| R209 On 03/11/2011 | Bond Future |     | Sell     | 4                | 0.00           |
| R209 On 05/08/2010 | Bond Future |     | Buy      | 4                | 3,066.96       |
| R209 On 05/08/2010 | Bond Future |     | Sell     | 4                | 0.00           |
| R209 On 07/05/2009 | Bond Future |     | Buy      | 4                | 3,501.44       |
| R209 On 07/05/2009 | Bond Future |     | Sell     | 4                | 0.00           |
| R209 On 05/11/2009 | Bond Future |     | Buy      | 5                | 3,908.99       |
| R209 On 05/11/2009 | Bond Future |     | Sell     | 5                | 0.00           |
| R209 On 06/08/2009 | Bond Future |     | Sell     | 7                | 0.00           |
| R209 On 06/08/2009 | Bond Future |     | Buy      | 7                | 5,292.10       |
| R209 On 07/05/2009 | Bond Future |     | Buy      | 7                | 5,684.64       |
| R209 On 07/05/2009 | Bond Future |     | Sell     | 7                | 0.00           |
| R209 On 06/11/2008 | Bond Future |     | Buy      | 7                | 5,619.93       |
| R209 On 06/11/2008 | Bond Future |     | Sell     | 7                | 0.00           |
| R209 On 03/02/2011 | Bond Future |     | Sell     | 8                | 0.00           |
| R209 On 03/02/2011 | Bond Future |     | Buy      | 8                | 6,610.08       |
| R209 On 03/02/2011 | Bond Future |     | Buy      | 8                | 6,610.08       |
| R209 On 03/02/2011 | Bond Future |     | Sell     | 8                | 0.00           |
| R209 On 04/11/2010 | Bond Future |     | Buy      | 8                | 6,150.87       |
| R209 On 04/11/2010 | Bond Future |     | Sell     | 8                | 0.00           |
| R209 On 03/11/2011 | Bond Future |     | Sell     | 9                | 0.00           |
| R209 On 03/11/2011 | Bond Future |     | Buy      | 9                | 6,672.27       |
| R209 On 06/08/2009 | Bond Future |     | Sell     | 10               | 0.00           |
| R209 On 06/08/2009 | Bond Future |     | Buy      | 10               | 8,014.64       |
| R209 On 06/08/2009 | Bond Future |     | Buy      | 10               | 8,054.87       |
| R209 On 06/08/2009 | Bond Future |     | Sell     | 10               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R209 On 06/11/2008 | Bond Future | Buy  | 10 | 8,028.47  |
| R209 On 06/11/2008 | Bond Future | Sell | 10 | 0.00      |
| R209 On 05/08/2010 | Bond Future | Sell | 11 | 0.00      |
| R209 On 05/08/2010 | Bond Future | Buy  | 11 | 8,407.79  |
| R209 On 07/08/2008 | Bond Future | Buy  | 11 | 7,659.56  |
| R209 On 07/08/2008 | Bond Future | Sell | 11 | 0.00      |
| R209 On 02/08/2007 | Bond Future | Sell | 11 | 0.00      |
| R209 On 02/08/2007 | Bond Future | Buy  | 11 | 10,081.77 |
| R209 On 03/02/2011 | Bond Future | Sell | 12 | 0.00      |
| R209 On 03/02/2011 | Bond Future | Buy  | 12 | 9,932.43  |
| R209 On 04/11/2010 | Bond Future | Sell | 12 | 0.00      |
| R209 On 04/11/2010 | Bond Future | Buy  | 12 | 9,806.71  |
| R209 On 06/11/2008 | Bond Future | Buy  | 12 | 9,536.77  |
| R209 On 06/11/2008 | Bond Future | Sell | 12 | 0.00      |
| R209 On 06/05/2010 | Bond Future | Sell | 13 | 0.00      |
| R209 On 06/05/2010 | Bond Future | Buy  | 13 | 9,868.35  |
| R209 On 06/05/2010 | Bond Future | Buy  | 13 | 9,869.42  |
| R209 On 06/05/2010 | Bond Future | Sell | 13 | 0.00      |
| R209 On 02/08/2007 | Bond Future | Buy  | 14 | 12,381.83 |
| R209 On 02/08/2007 | Bond Future | Sell | 14 | 0.00      |
| R209 On 03/02/2011 | Bond Future | Buy  | 15 | 11,809.53 |
| R209 On 03/02/2011 | Bond Future | Sell | 15 | 0.00      |
| R209 On 03/02/2011 | Bond Future | Sell | 15 | 0.00      |
| R209 On 03/02/2011 | Bond Future | Buy  | 15 | 11,809.53 |
| R209 On 07/05/2009 | Bond Future | Buy  | 15 | 11,971.45 |
| R209 On 07/05/2009 | Bond Future | Sell | 15 | 0.00      |
| R209 On 02/08/2007 | Bond Future | Sell | 15 | 0.00      |
| R209 On 02/08/2007 | Bond Future | Buy  | 15 | 13,266.24 |
| R209 On 07/08/2008 | Bond Future | Buy  | 16 | 11,851.19 |
| R209 On 07/08/2008 | Bond Future | Sell | 16 | 0.00      |
| R209 On 04/02/2010 | Bond Future | Buy  | 18 | 13,754.71 |
| R209 On 04/02/2010 | Bond Future | Sell | 18 | 0.00      |
| R209 On 02/05/2008 | Bond Future | Sell | 20 | 0.00      |
| R209 On 02/05/2008 | Bond Future | Buy  | 20 | 15,579.78 |

| <b>Contract</b>    | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R209 On 06/11/2008 | Bond Future   |            | Buy             | 23                      | 18,494.81             |
| R209 On 06/11/2008 | Bond Future   |            | Sell            | 23                      | 0.00                  |
| R209 On 02/05/2008 | Bond Future   |            | Sell            | 23                      | 0.00                  |
| R209 On 02/05/2008 | Bond Future   |            | Buy             | 23                      | 17,916.75             |
| R209 On 02/05/2008 | Bond Future   |            | Buy             | 24                      | 18,107.37             |
| R209 On 02/05/2008 | Bond Future   |            | Sell            | 24                      | 0.00                  |
| R209 On 06/08/2009 | Bond Future   |            | Buy             | 26                      | 21,131.34             |
| R209 On 06/08/2009 | Bond Future   |            | Sell            | 26                      | 0.00                  |
| R209 On 07/08/2008 | Bond Future   |            | Buy             | 26                      | 18,706.49             |
| R209 On 07/08/2008 | Bond Future   |            | Sell            | 26                      | 0.00                  |
| R209 On 06/08/2009 | Bond Future   |            | Buy             | 27                      | 21,163.98             |
| R209 On 06/08/2009 | Bond Future   |            | Sell            | 27                      | 0.00                  |
| R209 On 05/11/2009 | Bond Future   |            | Buy             | 28                      | 21,746.34             |
| R209 On 05/11/2009 | Bond Future   |            | Sell            | 28                      | 0.00                  |
| R209 On 04/02/2010 | Bond Future   |            | Buy             | 33                      | 25,776.46             |
| R209 On 04/02/2010 | Bond Future   |            | Sell            | 33                      | 0.00                  |
| R209 On 03/11/2011 | Bond Future   |            | Buy             | 35                      | 28,325.57             |
| R209 On 03/11/2011 | Bond Future   |            | Sell            | 35                      | 0.00                  |
| R209 On 02/05/2008 | Bond Future   |            | Buy             | 35                      | 25,581.94             |
| R209 On 02/05/2008 | Bond Future   |            | Sell            | 35                      | 0.00                  |
| R209 On 06/05/2010 | Bond Future   |            | Sell            | 36                      | 0.00                  |
| R209 On 06/05/2010 | Bond Future   |            | Buy             | 36                      | 27,330.69             |
| R209 On 06/05/2010 | Bond Future   |            | Buy             | 36                      | 3,119.40              |
| R209 On 06/05/2010 | Bond Future   |            | Sell            | 36                      | 0.00                  |
| R209 On 06/05/2010 | Bond Future   |            | Sell            | 36                      | 0.00                  |
| R209 On 06/05/2010 | Bond Future   |            | Buy             | 36                      | 3,119.40              |
| R209 On 04/02/2010 | Bond Future   |            | Buy             | 40                      | 29,709.84             |
| R209 On 04/02/2010 | Bond Future   |            | Sell            | 40                      | 0.00                  |
| R209 On 06/05/2010 | Bond Future   |            | Sell            | 40                      | 0.00                  |
| R209 On 06/05/2010 | Bond Future   |            | Buy             | 40                      | 28,992.96             |
| R209 On 04/02/2010 | Bond Future   |            | Sell            | 50                      | 0.00                  |

|                    |             |      |      |      |    |           |
|--------------------|-------------|------|------|------|----|-----------|
| R209 On 04/02/2010 | Bond Future |      |      | Buy  | 50 | 39,184.29 |
| R209 On 06/08/2009 | Bond Future | 8.00 | Call | Sell | 50 | 0.00      |
| R209 On 06/08/2009 | Bond Future | 8.00 | Call | Buy  | 50 | 0.00      |
| R209 On 07/05/2009 | Bond Future |      |      | Sell | 51 | 0.00      |
| R209 On 07/05/2009 | Bond Future |      |      | Buy  | 51 | 44,643.31 |
| R209 On 05/02/2009 | Bond Future |      |      | Buy  | 52 | 44,751.96 |
| R209 On 05/02/2009 | Bond Future |      |      | Sell | 52 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.25 | Call | Sell | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.25 | Call | Buy  | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.25 | Call | Sell | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.25 | Call | Buy  | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.50 | Put  | Sell | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.50 | Put  | Buy  | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.50 | Put  | Sell | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future | 8.50 | Put  | Buy  | 54 | 0.00      |
| R209 On 04/11/2010 | Bond Future |      |      | Sell | 57 | 0.00      |
| R209 On 04/11/2010 | Bond Future |      |      | Buy  | 57 | 47,450.04 |
| R209 On 04/02/2010 | Bond Future |      |      | Sell | 57 | 0.00      |
| R209 On 04/02/2010 | Bond Future |      |      | Buy  | 57 | 44,179.74 |
| R209 On 05/11/2009 | Bond Future |      |      | Buy  | 58 | 45,115.29 |
| R209 On 05/11/2009 | Bond Future |      |      | Sell | 58 | 0.00      |
| R209 On 06/11/2008 | Bond Future |      |      | Buy  | 59 | 45,680.71 |
| R209 On 06/11/2008 | Bond Future |      |      | Sell | 59 | 0.00      |
| R209 On 06/11/2008 | Bond Future |      |      | Buy  | 59 | 45,680.71 |
| R209 On 06/11/2008 | Bond Future |      |      | Sell | 59 | 0.00      |
| R209 On 03/11/2011 | Bond Future |      |      | Sell | 60 | 0.00      |
| R209 On 03/11/2011 | Bond Future |      |      | Buy  | 60 | 44,784.85 |
| R209 On 05/11/2009 | Bond Future |      |      | Buy  | 61 | 46,010.31 |
| R209 On 05/11/2009 | Bond Future |      |      | Sell | 61 | 0.00      |
| R209 On 04/11/2010 | Bond Future |      |      | Sell | 64 | 0.00      |
| R209 On 04/11/2010 | Bond Future |      |      | Buy  | 64 | 53,732.69 |
| R209 On 04/02/2010 | Bond Future |      |      | Sell | 66 | 0.00      |
| R209 On 04/02/2010 | Bond Future |      |      | Buy  | 66 | 51,552.92 |
| R209 On 05/11/2009 | Bond Future |      |      | Buy  | 70 | 56,048.31 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R209 On 05/11/2009 |        |     | Sell     | 70               | 0.00           |
| R209 On 05/11/2009 |        |     | Sell     | 70               | 0.00           |
| R209 On 05/11/2009 |        |     | Buy      | 70               | 56,048.31      |
| R209 On 03/11/2011 |        |     | Sell     | 71               | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 71               | 56,716.63      |
| R209 On 06/11/2008 |        |     | Buy      | 84               | 65,376.58      |
| R209 On 06/11/2008 |        |     | Sell     | 84               | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 85               | 63,899.48      |
| R209 On 03/11/2011 |        |     | Sell     | 85               | 0.00           |
| R209 On 07/08/2008 |        |     | Buy      | 89               | 67,794.33      |
| R209 On 07/08/2008 |        |     | Sell     | 89               | 0.00           |
| R209 On 06/08/2009 |        |     | Sell     | 100              | 0.00           |
| R209 On 06/08/2009 |        |     | Buy      | 100              | 78,494.32      |
| R209 On 06/08/2009 |        |     | Buy      | 100              | 79,773.28      |
| R209 On 06/08/2009 |        |     | Sell     | 100              | 0.00           |
| R209 On 02/08/2007 |        |     | Sell     | 100              | 0.00           |
| R209 On 02/08/2007 |        |     | Buy      | 100              | 91,652.43      |
| R209 On 03/11/2011 |        |     | Buy      | 102              | 79,870.72      |
| R209 On 03/11/2011 |        |     | Sell     | 102              | 0.00           |
| R209 On 07/05/2009 |        |     | Buy      | 116              | 92,516.88      |
| R209 On 07/05/2009 |        |     | Sell     | 116              | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 120              | 88,584.62      |
| R209 On 03/11/2011 |        |     | Sell     | 120              | 0.00           |
| R209 On 07/08/2008 |        |     | Buy      | 130              | 96,081.40      |
| R209 On 07/08/2008 |        |     | Sell     | 130              | 0.00           |
| R209 On 07/08/2008 |        |     | Sell     | 130              | 0.00           |
| R209 On 07/08/2008 |        |     | Buy      | 130              | 101,424.18     |
| R209 On 03/11/2011 |        |     | Sell     | 137              | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 137              | 104,094.18     |
| R209 On 02/02/2012 |        |     | Buy      | 137              | 105,590.17     |
| R209 On 02/02/2012 |        |     | Sell     | 137              | 0.00           |

|                    |             |      |      |      |     |            |
|--------------------|-------------|------|------|------|-----|------------|
| R209 On 07/05/2009 | Bond Future |      |      | Buy  | 160 | 142,008.93 |
| R209 On 07/05/2009 | Bond Future |      |      | Sell | 160 | 0.00       |
| R209 On 07/05/2009 | Bond Future |      |      | Sell | 160 | 0.00       |
| R209 On 07/05/2009 | Bond Future |      |      | Buy  | 160 | 142,008.93 |
| R209 On 04/11/2010 | Bond Future | 7.75 | Call | Buy  | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 7.75 | Call | Sell | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 7.75 | Call | Buy  | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 7.75 | Call | Sell | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 9.25 | Put  | Buy  | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 9.25 | Put  | Sell | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 9.25 | Put  | Buy  | 162 | 0.00       |
| R209 On 04/11/2010 | Bond Future | 9.25 | Put  | Sell | 162 | 0.00       |
| R209 On 02/05/2008 | Bond Future |      |      | Buy  | 170 | 133,862.73 |
| R209 On 02/05/2008 | Bond Future |      |      | Sell | 170 | 0.00       |
| R209 On 04/11/2010 | Bond Future |      |      | Buy  | 180 | 149,791.36 |
| R209 On 04/11/2010 | Bond Future |      |      | Sell | 180 | 0.00       |
| R209 On 07/02/2008 | Bond Future |      |      | Buy  | 180 | 145,382.33 |
| R209 On 07/02/2008 | Bond Future |      |      | Sell | 180 | 0.00       |
| R209 On 05/02/2009 | Bond Future |      |      | Sell | 183 | 0.00       |
| R209 On 05/02/2009 | Bond Future |      |      | Buy  | 183 | 158,343.99 |
| R209 On 06/11/2008 | Bond Future |      |      | Sell | 183 | 0.00       |
| R209 On 06/11/2008 | Bond Future |      |      | Buy  | 183 | 147,605.99 |
| R209 On 05/02/2009 | Bond Future |      |      | Buy  | 183 | 152,128.34 |
| R209 On 05/02/2009 | Bond Future |      |      | Sell | 183 | 0.00       |
| R209 On 06/11/2008 | Bond Future |      |      | Buy  | 183 | 137,379.25 |
| R209 On 06/11/2008 | Bond Future |      |      | Sell | 183 | 0.00       |
| R209 On 07/08/2008 | Bond Future |      |      | Sell | 183 | 0.00       |
| R209 On 07/08/2008 | Bond Future |      |      | Buy  | 183 | 138,940.79 |
| R209 On 03/11/2011 | Bond Future |      |      | Buy  | 200 | 147,917.76 |
| R209 On 03/11/2011 | Bond Future |      |      | Sell | 200 | 0.00       |
| R209 On 05/05/2011 | Bond Future |      |      | Sell | 200 | 0.00       |
| R209 On 05/05/2011 | Bond Future |      |      | Buy  | 200 | 149,645.00 |
| R209 On 05/05/2011 | Bond Future |      |      | Buy  | 200 | 158,541.50 |
| R209 On 05/05/2011 | Bond Future |      |      | Sell | 200 | 0.00       |



| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R209 On 02/08/2007 |        |      | Sell     | 212              | 0.00           |
| R209 On 02/08/2007 |        |      | Buy      | 212              | 194,303.15     |
| R209 On 07/08/2008 |        |      | Buy      | 240              | 181,852.13     |
| R209 On 07/08/2008 |        |      | Sell     | 240              | 0.00           |
| R209 On 06/11/2008 |        |      | Sell     | 260              | 0.00           |
| R209 On 06/11/2008 |        |      | Buy      | 260              | 211,126.86     |
| R209 On 05/02/2009 |        |      | Buy      | 260              | 217,549.90     |
| R209 On 05/02/2009 |        |      | Sell     | 260              | 0.00           |
| R209 On 06/11/2008 |        |      | Buy      | 260              | 214,420.18     |
| R209 On 06/11/2008 |        |      | Sell     | 260              | 0.00           |
| R209 On 07/08/2008 |        |      | Sell     | 310              | 0.00           |
| R209 On 07/08/2008 |        |      | Buy      | 310              | 241,857.66     |
| R209 On 02/08/2007 |        |      | Sell     | 333              | 0.00           |
| R209 On 02/08/2007 |        |      | Buy      | 333              | 294,510.56     |
| R209 On 03/02/2011 |        |      | Buy      | 389              | 310,516.02     |
| R209 On 03/02/2011 |        |      | Sell     | 389              | 0.00           |
| R209 On 03/11/2011 |        |      | Sell     | 413              | 0.00           |
| R209 On 03/11/2011 |        |      | Buy      | 413              | 315,805.20     |
| R209 On 05/11/2009 | 9.75   | Put  | Sell     | 470              | 0.00           |
| R209 On 05/11/2009 | 9.75   | Put  | Buy      | 470              | 0.00           |
| R209 On 05/11/2009 | 9.75   | Put  | Buy      | 470              | 0.00           |
| R209 On 05/11/2009 | 9.75   | Put  | Sell     | 470              | 0.00           |
| R209 On 05/11/2009 | 9.75   | Put  | Buy      | 470              | 0.00           |
| R209 On 05/11/2009 | 9.75   | Put  | Sell     | 470              | 0.00           |
| R209 On 04/02/2010 | 7.50   | Call | Buy      | 480              | 0.00           |
| R209 On 04/02/2010 | 7.50   | Call | Sell     | 480              | 0.00           |
| R209 On 04/08/2011 | 10.10  | Call | Buy      | 490              | 0.00           |
| R209 On 04/08/2011 | 10.10  | Call | Sell     | 490              | 0.00           |
| R209 On 04/08/2011 | 10.10  | Call | Sell     | 490              | 0.00           |
| R209 On 04/08/2011 | 10.10  | Call | Buy      | 490              | 0.00           |
| R209 On 04/08/2011 | 10.10  | Put  | Sell     | 490              | 0.00           |

|                    |             |       |     |      |     |            |
|--------------------|-------------|-------|-----|------|-----|------------|
| R209 On 04/08/2011 | Bond Future | 10.10 | Put | Buy  | 490 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 8.50  | Put | Buy  | 490 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 8.50  | Put | Sell | 490 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 10.10 | Put | Sell | 510 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 10.10 | Put | Buy  | 510 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 8.50  | Put | Buy  | 510 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 8.50  | Put | Sell | 510 | 0.00       |
| R209 On 03/02/2011 | Bond Future |       |     | Buy  | 513 | 403,885.93 |
| R209 On 03/02/2011 | Bond Future |       |     | Sell | 513 | 0.00       |
| R209 On 02/02/2012 | Bond Future |       |     | Sell | 528 | 0.00       |
| R209 On 02/02/2012 | Bond Future |       |     | Buy  | 528 | 400,737.69 |
| R209 On 03/11/2011 | Bond Future |       |     | Buy  | 528 | 395,057.47 |
| R209 On 03/11/2011 | Bond Future |       |     | Sell | 528 | 0.00       |
| R209 On 03/11/2011 | Bond Future |       |     | Sell | 528 | 0.00       |
| R209 On 03/11/2011 | Bond Future |       |     | Buy  | 528 | 400,205.73 |
| R209 On 03/02/2011 | Bond Future |       |     | Buy  | 528 | 430,572.86 |
| R209 On 03/02/2011 | Bond Future |       |     | Sell | 528 | 0.00       |
| R209 On 04/11/2010 | Bond Future |       |     | Sell | 528 | 0.00       |
| R209 On 04/11/2010 | Bond Future |       |     | Buy  | 528 | 424,014.20 |
| R209 On 04/11/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 04/11/2010 | Bond Future |       |     | Buy  | 540 | 401,497.94 |
| R209 On 05/08/2010 | Bond Future |       |     | Buy  | 540 | 411,673.64 |
| R209 On 05/08/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 06/05/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 06/05/2010 | Bond Future |       |     | Buy  | 540 | 405,241.43 |
| R209 On 05/08/2010 | Bond Future |       |     | Buy  | 540 | 412,230.76 |
| R209 On 05/08/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 06/05/2010 | Bond Future |       |     | Buy  | 540 | 391,404.96 |
| R209 On 06/05/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 04/02/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 04/02/2010 | Bond Future |       |     | Buy  | 540 | 401,082.84 |
| R209 On 06/05/2010 | Bond Future |       |     | Sell | 540 | 0.00       |
| R209 On 06/05/2010 | Bond Future |       |     | Buy  | 540 | 391,404.96 |
| R209 On 04/02/2010 | Bond Future |       |     | Buy  | 540 | 401,082.84 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R209 On 04/02/2010 |        |     | Sell     | 540              | 0.00           |
| R209 On 06/05/2010 |        |     | Buy      | 540              | 391,404.96     |
| R209 On 06/05/2010 |        |     | Sell     | 540              | 0.00           |
| R209 On 04/02/2010 |        |     | Sell     | 540              | 0.00           |
| R209 On 04/02/2010 |        |     | Buy      | 540              | 401,082.84     |
| R209 On 04/02/2010 |        |     | Buy      | 542              | 415,299.80     |
| R209 On 04/02/2010 |        |     | Sell     | 542              | 0.00           |
| R209 On 05/11/2009 |        |     | Buy      | 542              | 407,846.06     |
| R209 On 05/11/2009 |        |     | Sell     | 542              | 0.00           |
| R209 On 04/02/2010 |        |     | Sell     | 542              | 0.00           |
| R209 On 05/11/2009 |        |     | Buy      | 542              | 407,846.06     |
| R209 On 04/02/2010 |        |     | Buy      | 542              | 415,299.80     |
| R209 On 05/11/2009 |        |     | Sell     | 542              | 0.00           |
| R209 On 06/11/2008 |        |     | Buy      | 580              | 457,131.64     |
| R209 On 06/11/2008 |        |     | Sell     | 580              | 0.00           |
| R209 On 06/11/2008 |        |     | Sell     | 580              | 0.00           |
| R209 On 06/11/2008 |        |     | Buy      | 580              | 442,827.97     |
| R209 On 07/08/2008 |        |     | Sell     | 580              | 0.00           |
| R209 On 07/08/2008 |        |     | Buy      | 580              | 452,507.88     |
| R209 On 07/08/2008 |        |     | Sell     | 580              | 0.00           |
| R209 On 07/08/2008 |        |     | Buy      | 580              | 452,507.88     |
| R209 On 05/08/2010 |        |     | Buy      | 596              | 448,246.83     |
| R209 On 05/08/2010 |        |     | Sell     | 596              | 0.00           |
| R209 On 03/02/2011 |        |     | Sell     | 607              | 0.00           |
| R209 On 03/02/2011 |        |     | Buy      | 607              | 475,077.96     |
| R209 On 02/08/2007 |        |     | Buy      | 635              | 525,577.05     |
| R209 On 02/08/2007 |        |     | Sell     | 635              | 0.00           |
| R209 On 07/02/2008 |        |     | Sell     | 659              | 0.00           |
| R209 On 07/02/2008 |        |     | Buy      | 659              | 552,354.62     |
| R209 On 03/02/2011 |        |     | Sell     | 700              | 0.00           |
| R209 On 03/02/2011 |        |     | Buy      | 700              | 555,685.13     |

|                    |             |       |      |      |       |            |
|--------------------|-------------|-------|------|------|-------|------------|
| R209 On 07/08/2008 | Bond Future |       |      | Sell | 850   | 0.00       |
| R209 On 07/08/2008 | Bond Future |       |      | Buy  | 850   | 663,158.10 |
| R209 On 07/05/2009 | Bond Future |       |      | Buy  | 852   | 682,735.38 |
| R209 On 07/05/2009 | Bond Future |       |      | Sell | 852   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Call | Sell | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Call | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Call | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.00  | Call | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Call | Sell | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.00  | Call | Sell | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Put  | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Put  | Sell | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Put  | Sell | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 9.00  | Put  | Sell | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 7.50  | Put  | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 9.00  | Put  | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 9.00  | Put  | Buy  | 960   | 0.00       |
| R209 On 05/11/2009 | Bond Future | 9.00  | Put  | Sell | 960   | 0.00       |
| R209 On 04/08/2011 | Bond Future | 10.10 | Put  | Buy  | 1,000 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 10.10 | Put  | Sell | 1,000 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 8.50  | Put  | Sell | 1,000 | 0.00       |
| R209 On 04/08/2011 | Bond Future | 8.50  | Put  | Buy  | 1,000 | 0.00       |
| R209 On 03/02/2011 | Bond Future |       |      | Sell | 1,074 | 0.00       |
| R209 On 03/02/2011 | Bond Future |       |      | Buy  | 1,074 | 845,562.35 |
| R209 On 03/11/2011 | Bond Future |       |      | Buy  | 1,089 | 825,424.32 |
| R209 On 03/11/2011 | Bond Future |       |      | Sell | 1,089 | 0.00       |
| R209 On 04/11/2010 | Bond Future |       |      | Buy  | 1,100 | 854,207.09 |
| R209 On 04/11/2010 | Bond Future |       |      | Sell | 1,100 | 0.00       |
| R209 On 06/11/2008 | Bond Future |       |      | Sell | 1,160 | 0.00       |
| R209 On 06/11/2008 | Bond Future |       |      | Buy  | 1,160 | 941,950.62 |
| R209 On 05/02/2009 | Bond Future |       |      | Buy  | 1,160 | 970,607.26 |
| R209 On 05/02/2009 | Bond Future |       |      | Sell | 1,160 | 0.00       |
| R209 On 02/02/2012 | Bond Future |       |      | Buy  | 1,213 | 918,946.60 |
| R209 On 02/02/2012 | Bond Future |       |      | Sell | 1,213 | 0.00       |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R209 On 03/11/2011 |        |     | Sell     | 1,213            | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 1,213            | 905,684.87     |
| R209 On 02/02/2012 |        |     | Buy      | 1,237            | 938,849.48     |
| R209 On 02/02/2012 |        |     | Sell     | 1,237            | 0.00           |
| R209 On 03/11/2011 |        |     | Sell     | 1,237            | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 1,237            | 925,541.83     |
| R209 On 05/11/2009 |        |     | Sell     | 1,258            | 0.00           |
| R209 On 05/11/2009 |        |     | Buy      | 1,258            | 946,624.24     |
| R209 On 04/02/2010 |        |     | Buy      | 1,258            | 963,924.64     |
| R209 On 04/02/2010 |        |     | Sell     | 1,258            | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 1,300            | 959,666.76     |
| R209 On 03/11/2011 |        |     | Sell     | 1,300            | 0.00           |
| R209 On 03/11/2011 |        |     | Sell     | 1,420            | 0.00           |
| R209 On 03/11/2011 |        |     | Buy      | 1,420            | 1,114,687.79   |
| R209 On 06/08/2009 |        |     | Sell     | 1,420            | 0.00           |
| R209 On 07/05/2009 |        |     | Buy      | 1,420            | 1,126,209.24   |
| R209 On 07/05/2009 |        |     | Sell     | 1,420            | 0.00           |
| R209 On 06/08/2009 |        |     | Buy      | 1,420            | 1,148,924.70   |
| R209 On 07/05/2009 |        |     | Buy      | 1,420            | 1,213,173.17   |
| R209 On 07/05/2009 |        |     | Sell     | 1,420            | 0.00           |
| R209 On 05/02/2009 |        |     | Sell     | 1,420            | 0.00           |
| R209 On 05/02/2009 |        |     | Buy      | 1,420            | 1,224,877.37   |
| R209 On 03/11/2011 |        |     | Buy      | 1,626            | 1,232,712.39   |
| R209 On 03/11/2011 |        |     | Sell     | 1,626            | 0.00           |
| R209 On 05/11/2009 |        |     | Buy      | 1,660            | 1,253,433.46   |
| R209 On 05/11/2009 |        |     | Sell     | 1,660            | 0.00           |
| R209 On 07/08/2008 |        |     | Buy      | 1,686            | 1,251,416.98   |
| R209 On 07/08/2008 |        |     | Sell     | 1,686            | 0.00           |
| R209 On 06/05/2010 |        |     | Sell     | 1,758            | 0.00           |
| R209 On 06/05/2010 |        |     | Buy      | 1,758            | 1,274,240.59   |
| R209 On 04/02/2010 |        |     | Buy      | 1,758            | 1,305,747.47   |

|                    |             |      |      |      |       |              |
|--------------------|-------------|------|------|------|-------|--------------|
| R209 On 04/02/2010 | Bond Future |      |      | Sell | 1,758 | 0.00         |
| R209 On 06/05/2010 | Bond Future |      |      | Buy  | 1,798 | 1,303,233.55 |
| R209 On 06/05/2010 | Bond Future |      |      | Sell | 1,798 | 0.00         |
| R209 On 04/02/2010 | Bond Future |      |      | Sell | 1,798 | 0.00         |
| R209 On 04/02/2010 | Bond Future |      |      | Buy  | 1,798 | 1,335,457.31 |
| R209 On 04/02/2010 | Bond Future |      |      | Buy  | 1,798 | 1,335,457.31 |
| R209 On 04/02/2010 | Bond Future |      |      | Sell | 1,798 | 0.00         |
| R209 On 06/05/2010 | Bond Future |      |      | Sell | 1,798 | 0.00         |
| R209 On 06/05/2010 | Bond Future |      |      | Buy  | 1,798 | 1,303,233.55 |
| R209 On 05/08/2010 | Bond Future |      |      | Sell | 1,821 | 0.00         |
| R209 On 05/08/2010 | Bond Future |      |      | Buy  | 1,821 | 1,390,133.74 |
| R209 On 06/05/2010 | Bond Future |      |      | Buy  | 1,821 | 1,366,564.17 |
| R209 On 06/05/2010 | Bond Future |      |      | Sell | 1,821 | 0.00         |
| R209 On 06/08/2009 | Bond Future | 8.00 | Call | Buy  | 2,000 | 0.00         |
| R209 On 06/08/2009 | Bond Future | 8.00 | Call | Sell | 2,000 | 0.00         |
| R209 On 03/02/2011 | Bond Future |      |      | Sell | 2,097 | 0.00         |
| R209 On 03/02/2011 | Bond Future |      |      | Buy  | 2,097 | 1,710,059.25 |
| R209 On 04/11/2010 | Bond Future |      |      | Buy  | 2,097 | 1,684,010.95 |
| R209 On 04/11/2010 | Bond Future |      |      | Sell | 2,097 | 0.00         |
| R209 On 07/08/2008 | Bond Future |      |      | Buy  | 2,320 | 1,742,436.93 |
| R209 On 07/08/2008 | Bond Future |      |      | Sell | 2,320 | 0.00         |
| R209 On 06/11/2008 | Bond Future |      |      | Sell | 2,320 | 0.00         |
| R209 On 06/11/2008 | Bond Future |      |      | Buy  | 2,320 | 1,722,006.78 |
| R209 On 04/11/2010 | Bond Future |      |      | Buy  | 2,406 | 1,788,896.37 |
| R209 On 04/11/2010 | Bond Future |      |      | Sell | 2,406 | 0.00         |
| R209 On 05/08/2010 | Bond Future |      |      | Sell | 2,406 | 0.00         |
| R209 On 05/08/2010 | Bond Future |      |      | Buy  | 2,406 | 1,834,234.79 |
| R209 On 04/02/2010 | Bond Future | 7.50 | Call | Sell | 2,500 | 0.00         |
| R209 On 04/02/2010 | Bond Future | 7.50 | Call | Buy  | 2,500 | 0.00         |
| R209 On 05/11/2009 | Bond Future | 9.75 | Put  | Sell | 2,500 | 0.00         |
| R209 On 05/11/2009 | Bond Future | 9.75 | Put  | Buy  | 2,500 | 0.00         |
| R209 On 06/08/2009 | Bond Future |      |      | Buy  | 3,023 | 2,352,436.33 |
| R209 On 06/08/2009 | Bond Future |      |      | Sell | 3,023 | 0.00         |
| R209 On 05/11/2009 | Bond Future |      |      | Sell | 3,023 | 0.00         |

| Contract           | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|------|----------|------------------|----------------|
| R209 On 05/11/2009 |        |      | Buy      | 3,023            | 2,301,932.27   |
| R209 On 06/08/2009 |        |      | Sell     | 3,083            | 0.00           |
| R209 On 06/08/2009 |        |      | Buy      | 3,083            | 2,478,990.66   |
| R209 On 07/05/2009 |        |      | Buy      | 3,083            | 2,428,829.33   |
| R209 On 07/05/2009 |        |      | Sell     | 3,083            | 0.00           |
| R209 On 07/05/2009 |        |      | Buy      | 4,073            | 3,565,337.61   |
| R209 On 07/05/2009 |        |      | Sell     | 4,073            | 0.00           |
| R209 On 05/02/2009 |        |      | Buy      | 4,073            | 3,623,253.23   |
| R209 On 05/02/2009 |        |      | Sell     | 4,073            | 0.00           |
| R209 On 05/02/2009 |        |      | Sell     | 4,125            | 0.00           |
| R209 On 05/02/2009 |        |      | Buy      | 4,125            | 3,429,122.40   |
| R209 On 06/11/2008 |        |      | Buy      | 4,125            | 3,327,184.16   |
| R209 On 06/11/2008 |        |      | Sell     | 4,125            | 0.00           |
| R209 On 06/11/2008 |        |      | Sell     | 4,310            | 0.00           |
| R209 On 06/11/2008 |        |      | Buy      | 4,310            | 3,235,544.15   |
| R209 On 07/08/2008 |        |      | Buy      | 4,310            | 3,272,321.38   |
| R209 On 07/08/2008 |        |      | Sell     | 4,310            | 0.00           |
| R209 On 05/11/2009 | 7.00   | Call | Sell     | 5,000            | 0.00           |
| R209 On 05/11/2009 | 7.00   | Call | Buy      | 5,000            | 0.00           |
| R209 On 07/08/2008 |        |      | Sell     | 6,201            | 0.00           |
| R209 On 07/08/2008 |        |      | Buy      | 6,201            | 4,593,554.46   |
| R209 On 02/05/2008 |        |      | Buy      | 6,201            | 4,455,359.59   |
| R209 On 02/05/2008 |        |      | Sell     | 6,201            | 0.00           |
| R209 On 02/05/2008 |        |      | Sell     | 6,410            | 0.00           |
| R209 On 02/05/2008 |        |      | Buy      | 6,410            | 5,086,317.05   |
| R209 On 07/02/2008 |        |      | Buy      | 6,410            | 5,158,341.74   |
| R209 On 07/02/2008 |        |      | Sell     | 6,410            | 0.00           |
| R209 On 04/11/2010 |        |      | Buy      | 10,000           | 7,796,812.00   |
| R209 On 04/11/2010 |        |      | Sell     | 10,000           | 0.00           |
| R209 On 04/11/2010 |        |      | Buy      | 10,000           | 7,791,723.00   |
| R209 On 04/11/2010 |        |      | Sell     | 10,000           | 0.00           |

|                    |             |      |        |               |
|--------------------|-------------|------|--------|---------------|
| R209 On 05/05/2011 | Bond Future | Buy  | 10,450 | 7,960,331.39  |
| R209 On 05/05/2011 | Bond Future | Sell | 10,450 | 0.00          |
| R209 On 03/02/2011 | Bond Future | Sell | 10,450 | 0.00          |
| R209 On 03/02/2011 | Bond Future | Buy  | 10,450 | 8,171,971.06  |
| R209 On 03/02/2011 | Bond Future | Buy  | 10,450 | 8,171,971.06  |
| R209 On 03/02/2011 | Bond Future | Sell | 10,450 | 0.00          |
| R209 On 05/05/2011 | Bond Future | Sell | 10,450 | 0.00          |
| R209 On 05/05/2011 | Bond Future | Buy  | 10,450 | 7,964,577.23  |
| R209 On 04/11/2010 | Bond Future | Buy  | 10,500 | 8,661,220.05  |
| R209 On 04/11/2010 | Bond Future | Sell | 10,500 | 0.00          |
| R209 On 05/05/2011 | Bond Future | Sell | 20,900 | 0.00          |
| R209 On 05/05/2011 | Bond Future | Buy  | 20,900 | 15,709,069.09 |
| R209 On 04/11/2010 | Bond Future | Sell | 21,600 | 0.00          |
| R209 On 04/11/2010 | Bond Future | Buy  | 21,600 | 17,622,463.68 |
| R209 On 03/02/2011 | Bond Future | Buy  | 21,600 | 17,892,036.00 |
| R209 On 03/02/2011 | Bond Future | Sell | 21,600 | 0.00          |

**R210 Bond Future**

|                    |             |      |   |          |
|--------------------|-------------|------|---|----------|
| R210 On 03/02/2011 | Bond Future | Sell | 2 | 0.00     |
| R210 On 03/02/2011 | Bond Future | Buy  | 2 | 2,537.50 |
| R210 On 03/11/2011 | Bond Future | Buy  | 3 | 3,903.42 |
| R210 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R210 On 02/02/2012 | Bond Future | Sell | 3 | 0.00     |
| R210 On 02/02/2012 | Bond Future | Buy  | 3 | 3,960.96 |
| R210 On 03/11/2011 | Bond Future | Sell | 3 | 0.00     |
| R210 On 03/11/2011 | Bond Future | Buy  | 3 | 3,962.01 |
| R210 On 04/08/2011 | Bond Future | Buy  | 3 | 3,954.21 |
| R210 On 04/08/2011 | Bond Future | Sell | 3 | 0.00     |
| R210 On 02/02/2012 | Bond Future | Sell | 4 | 0.00     |
| R210 On 02/02/2012 | Bond Future | Buy  | 4 | 5,281.28 |
| R210 On 03/11/2011 | Bond Future | Buy  | 4 | 5,204.56 |
| R210 On 03/11/2011 | Bond Future | Sell | 4 | 0.00     |
| R210 On 03/11/2011 | Bond Future | Buy  | 4 | 5,204.56 |
| R210 On 03/11/2011 | Bond Future | Sell | 4 | 0.00     |
| R210 On 02/02/2012 | Bond Future | Sell | 4 | 0.00     |
| R210 On 02/02/2012 | Bond Future | Buy  | 4 | 5,281.28 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R210 On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 03/11/2011 |        |     | Buy      | 4                | 5,282.68       |
| R210 On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 03/11/2011 |        |     | Buy      | 4                | 5,282.68       |
| R210 On 03/11/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 03/11/2011 |        |     | Buy      | 4                | 5,282.68       |
| R210 On 04/08/2011 |        |     | Buy      | 4                | 5,272.28       |
| R210 On 04/08/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 04/08/2011 |        |     | Buy      | 4                | 5,272.28       |
| R210 On 04/08/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 04/08/2011 |        |     | Buy      | 4                | 5,272.28       |
| R210 On 04/08/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 04/08/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 04/08/2011 |        |     | Buy      | 4                | 5,103.11       |
| R210 On 05/05/2011 |        |     | Buy      | 4                | 5,029.66       |
| R210 On 05/05/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 05/05/2011 |        |     | Sell     | 4                | 0.00           |
| R210 On 05/05/2011 |        |     | Buy      | 4                | 5,025.00       |
| R210 On 04/08/2011 |        |     | Buy      | 5                | 6,378.89       |
| R210 On 04/08/2011 |        |     | Sell     | 5                | 0.00           |
| R210 On 05/05/2011 |        |     | Sell     | 5                | 0.00           |
| R210 On 05/05/2011 |        |     | Buy      | 5                | 6,287.07       |
| R210 On 04/08/2011 |        |     | Sell     | 5                | 0.00           |
| R210 On 04/08/2011 |        |     | Sell     | 5                | 0.00           |
| R210 On 04/08/2011 |        |     | Buy      | 5                | 6,378.89       |
| R210 On 04/08/2011 |        |     | Buy      | 5                | 6,378.89       |
| R210 On 04/08/2011 |        |     | Sell     | 5                | 0.00           |
| R210 On 04/08/2011 |        |     | Buy      | 5                | 6,378.89       |
| R210 On 05/05/2011 |        |     | Buy      | 5                | 6,287.07       |
| R210 On 05/05/2011 |        |     | Sell     | 5                | 0.00           |
| R210 On 05/05/2011 |        |     | Buy      | 5                | 6,287.07       |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R210 On 05/05/2011 | Bond Future | Sell | 5  | 0.00      |
| R210 On 05/05/2011 | Bond Future | Buy  | 5  | 6,287.07  |
| R210 On 05/05/2011 | Bond Future | Sell | 5  | 0.00      |
| R210 On 05/05/2011 | Bond Future | Sell | 5  | 0.00      |
| R210 On 05/05/2011 | Bond Future | Sell | 5  | 0.00      |
| 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 | Buy  | 5  | 6,281.25  |
| R210 On 05/05/2011 | Bond Future | Buy  | 5  | 6,281.25  |
| R210 On 04/08/2011 | Bond Future | Buy  | 8  | 10,255.76 |
| R210 On 04/08/2011 | Bond Future | Sell | 8  | 0.00      |
| R210 On 04/08/2011 | Bond Future | Sell | 8  | 0.00      |
| R210 On 04/08/2011 | Bond Future | Buy  | 8  | 10,206.22 |
| R210 On 05/05/2011 | Bond Future | Buy  | 8  | 10,059.31 |
| R210 On 05/05/2011 | Bond Future | Sell | 8  | 0.00      |
| 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 03/11/2011 | Bond Future | Buy  | 12 | 15,613.68 |
| R210 On 03/11/2011 | Bond Future | Sell | 12 | 0.00      |
| R210 On 02/02/2012 | Bond Future | Sell | 12 | 0.00      |
| R210 On 02/02/2012 | Bond Future | Buy  | 12 | 15,843.84 |
| R210 On 03/11/2011 | Bond Future | Sell | 13 | 0.00      |
| R210 On 03/11/2011 | Bond Future | Buy  | 13 | 17,168.71 |
| R210 On 04/08/2011 | Bond Future | Buy  | 13 | 17,134.91 |
| R210 On 04/08/2011 | Bond Future | Sell | 13 | 0.00      |
| R210 On 03/11/2011 | Bond Future | Buy  | 15 | 19,517.10 |
| R210 On 03/11/2011 | Bond Future | Sell | 15 | 0.00      |
| R210 On 02/02/2012 | Bond Future | Sell | 15 | 0.00      |
| R210 On 02/02/2012 | Bond Future | Buy  | 15 | 19,804.80 |
| R210 On 04/08/2011 | Bond Future | Sell | 16 | 0.00      |
| R210 On 04/08/2011 | Bond Future | Buy  | 16 | 20,412.43 |
| R210 On 05/05/2011 | Bond Future | Buy  | 16 | 20,118.62 |
| R210 On 05/05/2011 | Bond Future | Sell | 16 | 0.00      |
| R210 On 05/05/2011 | Bond Future | Sell | 16 | 0.00      |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R210 On 05/05/2011 | Bond Future |     | Buy      | 16               | 20,100.00      |
| R210 On 03/11/2011 | Bond Future |     | Buy      | 19               | 24,721.66      |
| R210 On 03/11/2011 | Bond Future |     | Sell     | 19               | 0.00           |
| R210 On 02/02/2012 | Bond Future |     | Sell     | 19               | 0.00           |
| R210 On 02/02/2012 | Bond Future |     | Buy      | 19               | 25,086.08      |
| R210 On 03/11/2011 | Bond Future |     | Sell     | 21               | 0.00           |
| R210 On 03/11/2011 | Bond Future |     | Buy      | 21               | 27,734.07      |
| R210 On 04/08/2011 | Bond Future |     | Buy      | 21               | 27,679.47      |
| R210 On 04/08/2011 | Bond Future |     | Sell     | 21               | 0.00           |
| R210 On 03/11/2011 | Bond Future |     | Sell     | 24               | 0.00           |
| R210 On 03/11/2011 | Bond Future |     | Buy      | 24               | 31,696.08      |
| R210 On 04/08/2011 | Bond Future |     | Buy      | 24               | 31,633.68      |
| R210 On 04/08/2011 | Bond Future |     | Sell     | 24               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Sell     | 25               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Buy      | 25               | 32,437.75      |
| R210 On 03/11/2011 | Bond Future |     | Buy      | 28               | 37,354.52      |
| R210 On 03/11/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R210 On 03/11/2011 | Bond Future |     | Buy      | 28               | 37,089.92      |
| R210 On 03/11/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Buy      | 28               | 37,089.92      |
| R210 On 03/11/2011 | Bond Future |     | Buy      | 28               | 37,089.92      |
| R210 On 03/11/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Buy      | 28               | 37,089.92      |
| R210 On 04/08/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| R210 On 04/08/2011 | Bond Future |     | Buy      | 28               | 35,721.76      |
| R210 On 05/05/2011 | Bond Future |     | Buy      | 28               | 35,207.59      |
| R210 On 05/05/2011 | Bond Future |     | Sell     | 28               | 0.00           |
| 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 03/11/2011 | Bond Future | Buy  | 43  | 55,949.02  |
| R210 On 03/11/2011 | Bond Future | Sell | 43  | 0.00       |
| R210 On 02/02/2012 | Bond Future | Sell | 43  | 0.00       |
| R210 On 02/02/2012 | Bond Future | Buy  | 43  | 56,773.76  |
| R210 On 03/11/2011 | Bond Future | Sell | 48  | 0.00       |
| R210 On 03/11/2011 | Bond Future | Buy  | 48  | 63,392.16  |
| R210 On 04/08/2011 | Bond Future | Buy  | 48  | 63,267.36  |
| R210 On 04/08/2011 | Bond Future | Sell | 48  | 0.00       |
| R210 On 03/11/2011 | Bond Future | Buy  | 57  | 77,320.50  |
| R210 On 03/11/2011 | Bond Future | Sell | 57  | 0.00       |
| R210 On 04/08/2011 | Bond Future | Sell | 57  | 0.00       |
| R210 On 04/08/2011 | Bond Future | Buy  | 57  | 72,719.29  |
| R210 On 05/05/2011 | Bond Future | Buy  | 57  | 71,672.60  |
| R210 On 05/05/2011 | Bond Future | Sell | 57  | 0.00       |
| 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 03/11/2011 | Bond Future | Buy  | 70  | 92,403.63  |
| R210 On 03/11/2011 | Bond Future | Sell | 70  | 0.00       |
| R210 On 04/08/2011 | Bond Future | Sell | 100 | 0.00       |
| R210 On 04/08/2011 | Bond Future | Buy  | 100 | 132,170.20 |
| R210 On 03/11/2011 | Bond Future | Buy  | 100 | 132,383.09 |
| R210 On 03/11/2011 | Bond Future | Sell | 100 | 0.00       |
| R210 On 02/02/2012 | Bond Future | Sell | 116 | 0.00       |
| R210 On 02/02/2012 | Bond Future | Buy  | 116 | 153,157.12 |
| R210 On 03/11/2011 | Bond Future | Buy  | 116 | 150,932.24 |
| R210 On 03/11/2011 | Bond Future | Sell | 116 | 0.00       |
| R210 On 03/11/2011 | Bond Future | Sell | 126 | 0.00       |
| R210 On 03/11/2011 | Bond Future | Buy  | 126 | 166,404.42 |
| R210 On 04/08/2011 | Bond Future | Buy  | 126 | 166,076.82 |
| R210 On 04/08/2011 | Bond Future | Sell | 126 | 0.00       |
| R210 On 04/08/2011 | Bond Future | Sell | 130 | 0.00       |
| R210 On 04/08/2011 | Bond Future | Buy  | 130 | 168,676.30 |
| R210 On 03/11/2011 | Bond Future | Sell | 150 | 0.00       |
| R210 On 03/11/2011 | Bond Future | Buy  | 150 | 199,732.50 |

| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R210 On 04/08/2011      |        |     | Sell     | 150              | 0.00           |
| R210 On 04/08/2011      |        |     | Buy      | 150              | 191,366.55     |
| R210 On 05/05/2011      |        |     | Buy      | 150              | 188,612.10     |
| R210 On 05/05/2011      |        |     | Sell     | 150              | 0.00           |
| R210 On 05/05/2011      |        |     | Sell     | 150              | 0.00           |
| R210 On 05/05/2011      |        |     | Buy      | 150              | 188,437.50     |
| R210 On 02/02/2012      |        |     | Sell     | 170              | 0.00           |
| R210 On 02/02/2012      |        |     | Buy      | 170              | 225,523.84     |
| R210 On 02/02/2012      |        |     | Buy      | 170              | 223,961.69     |
| R210 On 02/02/2012      |        |     | Sell     | 170              | 0.00           |
| R210 On 02/02/2012      |        |     | Buy      | 170              | 223,961.69     |
| R210 On 02/02/2012      |        |     | Sell     | 170              | 0.00           |
| R210 On 03/11/2011      |        |     | Sell     | 170              | 0.00           |
| R210 On 03/11/2011      |        |     | Buy      | 170              | 222,216.20     |
| R210 On 04/08/2011      |        |     | Buy      | 190              | 247,748.33     |
| R210 On 04/08/2011      |        |     | Sell     | 190              | 0.00           |
| R210 On 03/11/2011      |        |     | Sell     | 268              | 0.00           |
| R210 On 03/11/2011      |        |     | Buy      | 268              | 353,939.56     |
| R210 On 04/08/2011      |        |     | Buy      | 268              | 353,242.76     |
| R210 On 04/08/2011      |        |     | Sell     | 268              | 0.00           |
| R210 On 03/11/2011      |        |     | Buy      | 364              | 473,614.96     |
| R210 On 03/11/2011      |        |     | Sell     | 364              | 0.00           |
| R210 On 02/02/2012      |        |     | Sell     | 364              | 0.00           |
| R210 On 02/02/2012      |        |     | Buy      | 364              | 480,596.48     |
| <b>R211 Bond Future</b> |        |     |          |                  |                |
| R211 On 03/11/2011      |        |     | Sell     | 10               | 0.00           |
| R211 On 03/11/2011      |        |     | Buy      | 10               | 10,918.70      |
| R211 On 03/11/2011      |        |     | Buy      | 49               | 53,584.31      |
| R211 On 03/11/2011      |        |     | Sell     | 49               | 0.00           |
| R211 On 03/11/2011      |        |     | Sell     | 49               | 0.00           |
| R211 On 03/11/2011      |        |     | Buy      | 49               | 53,471.58      |

|                         |             |      |     |            |
|-------------------------|-------------|------|-----|------------|
| R211 On 03/11/2011      | Bond Future | Buy  | 49  | 52,857.66  |
| R211 On 03/11/2011      | Bond Future | Sell | 49  | 0.00       |
| R211 On 03/02/2011      | Bond Future | Buy  | 50  | 52,082.50  |
| R211 On 03/02/2011      | Bond Future | Sell | 50  | 0.00       |
| R211 On 03/02/2011      | Bond Future | Sell | 50  | 0.00       |
| R211 On 03/02/2011      | Bond Future | Buy  | 50  | 52,413.50  |
| R211 On 02/02/2012      | Bond Future | Buy  | 480 | 549,398.40 |
| R211 On 02/02/2012      | Bond Future | Sell | 480 | 0.00       |
| R211 On 03/11/2011      | Bond Future | Sell | 480 | 0.00       |
| R211 On 03/11/2011      | Bond Future | Buy  | 480 | 548,164.80 |
| R211 On 03/11/2011      | Bond Future | Buy  | 480 | 524,907.55 |
| R211 On 03/11/2011      | Bond Future | Sell | 480 | 0.00       |
| R211 On 03/11/2011      | Bond Future | Sell | 480 | 0.00       |
| R211 On 03/11/2011      | Bond Future | Buy  | 480 | 523,803.22 |
| R211 On 03/11/2011      | Bond Future | Sell | 529 | 0.00       |
| R211 On 03/11/2011      | Bond Future | Buy  | 529 | 578,491.86 |
| R211 On 03/11/2011      | Bond Future | Buy  | 539 | 580,519.17 |
| R211 On 03/11/2011      | Bond Future | Sell | 539 | 0.00       |
| R211 On 05/05/2011      | Bond Future | Sell | 539 | 0.00       |
| R211 On 05/05/2011      | Bond Future | Buy  | 539 | 570,919.58 |
| R211 On 05/05/2011      | Bond Future | Buy  | 539 | 568,892.94 |
| R211 On 05/05/2011      | Bond Future | Sell | 539 | 0.00       |
| R211 On 03/02/2011      | Bond Future | Sell | 539 | 0.00       |
| R211 On 03/02/2011      | Bond Future | Buy  | 539 | 561,201.41 |
| R211 On 03/02/2011      | Bond Future | Buy  | 539 | 551,483.24 |
| R211 On 03/02/2011      | Bond Future | Sell | 539 | 0.00       |
| <b>R212 Bond Future</b> |             |      |     |            |
| R212 On 03/11/2011      | Bond Future | Buy  | 6   | 6,585.54   |
| R212 On 03/11/2011      | Bond Future | Sell | 6   | 0.00       |
| R212 On 02/02/2012      | Bond Future | Sell | 6   | 0.00       |
| R212 On 02/02/2012      | Bond Future | Buy  | 6   | 6,593.64   |
| R212 On 04/08/2011      | Bond Future | Sell | 8   | 0.00       |
| R212 On 04/08/2011      | Bond Future | Buy  | 8   | 8,443.76   |
| R212 On 04/08/2011      | Bond Future | Buy  | 8   | 8,444.96   |
| R212 On 04/08/2011      | Bond Future | Sell | 8   | 0.00       |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|----------|--------|-----|----------|------------------|----------------|
|----------|--------|-----|----------|------------------|----------------|

|                    |             |  |      |    |           |
|--------------------|-------------|--|------|----|-----------|
| R212 On 04/08/2011 | Bond Future |  | Sell | 8  | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 8  | 8,444.96  |
| R212 On 02/02/2012 | Bond Future |  | Buy  | 10 | 10,987.80 |
| R212 On 02/02/2012 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 03/11/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 03/11/2011 | Bond Future |  | Buy  | 10 | 10,974.60 |
| R212 On 03/11/2011 | Bond Future |  | Buy  | 10 | 10,975.90 |
| R212 On 03/11/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 02/02/2012 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 02/02/2012 | Bond Future |  | Buy  | 10 | 10,989.40 |
| R212 On 03/11/2011 | Bond Future |  | Buy  | 10 | 10,996.10 |
| R212 On 03/11/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 03/11/2011 | Bond Future |  | Buy  | 10 | 10,863.90 |
| R212 On 03/11/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 03/11/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 03/11/2011 | Bond Future |  | Buy  | 10 | 10,860.80 |
| R212 On 03/11/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 03/11/2011 | Bond Future |  | Buy  | 10 | 10,860.80 |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,700.30 |
| R212 On 04/08/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,700.30 |
| R212 On 04/08/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,673.40 |
| R212 On 04/08/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,670.01 |
| R212 On 04/08/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,670.01 |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,666.11 |
| R212 On 04/08/2011 | Bond Future |  | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future |  | Buy  | 10 | 10,666.11 |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R212 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 10 | 10,665.10 |
| R212 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 10 | 10,665.10 |
| R212 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 10 | 10,665.10 |
| R212 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 10 | 10,665.10 |
| R212 On 04/08/2011 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 10 | 10,665.10 |
| R212 On 04/11/2010 | Bond Future | Buy  | 10 | 10,284.40 |
| R212 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/11/2010 | Bond Future | Buy  | 10 | 10,284.40 |
| R212 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/11/2010 | Bond Future | Buy  | 10 | 10,284.40 |
| R212 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/11/2010 | Bond Future | Buy  | 10 | 10,284.17 |
| R212 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/11/2010 | Bond Future | Buy  | 10 | 10,284.17 |
| R212 On 04/11/2010 | Bond Future | Sell | 10 | 0.00      |
| R212 On 04/11/2010 | Bond Future | Buy  | 10 | 10,284.17 |
| R212 On 03/11/2011 | Bond Future | Buy  | 11 | 12,073.49 |
| R212 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R212 On 02/02/2012 | Bond Future | Sell | 11 | 0.00      |
| R212 On 02/02/2012 | Bond Future | Buy  | 11 | 12,088.34 |
| R212 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 11 | 11,946.88 |
| R212 On 03/11/2011 | Bond Future | Sell | 11 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 11 | 11,946.88 |
| R212 On 04/08/2011 | Bond Future | Buy  | 11 | 11,770.33 |
| R212 On 04/08/2011 | Bond Future | Sell | 11 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 11 | 11,770.33 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,737.01      |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,737.01      |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,732.73      |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,732.73      |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,731.61      |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,731.61      |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,610.17      |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,611.82      |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 11               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 11               | 11,611.82      |
| R212 On 03/11/2011 |        |     | Buy      | 12               | 13,171.08      |
| R212 On 03/11/2011 |        |     | Sell     | 12               | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 12               | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 12               | 13,187.28      |
| R212 On 03/11/2011 |        |     | Buy      | 14               | 15,366.26      |
| R212 On 03/11/2011 |        |     | Sell     | 14               | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 14               | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 14               | 15,385.16      |
| R212 On 04/08/2011 |        |     | Sell     | 14               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 14               | 14,776.58      |
| R212 On 04/08/2011 |        |     | Buy      | 14               | 14,778.68      |
| R212 On 04/08/2011 |        |     | Sell     | 14               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R212 On 04/08/2011 | Bond Future | Sell | 14 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 14 | 14,778.68 |
| R212 On 04/08/2011 | Bond Future | Sell | 14 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 14 | 14,583.55 |
| R212 On 05/05/2011 | Bond Future | Buy  | 14 | 14,572.82 |
| R212 On 05/05/2011 | Bond Future | Sell | 14 | 0.00      |
| R212 On 05/05/2011 | Bond Future | Sell | 14 | 0.00      |
| R212 On 05/05/2011 | Bond Future | Buy  | 14 | 14,525.98 |
| R212 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 15 | 15,832.05 |
| R212 On 04/08/2011 | Bond Future | Buy  | 15 | 15,834.30 |
| R212 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 15 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 15 | 15,834.30 |
| R212 On 03/11/2011 | Bond Future | Sell | 18 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 18 | 19,549.44 |
| R212 On 04/08/2011 | Bond Future | Buy  | 18 | 19,260.54 |
| R212 On 04/08/2011 | Bond Future | Sell | 18 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 18 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 18 | 19,212.12 |
| R212 On 03/11/2011 | Bond Future | Sell | 20 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 20 | 21,721.60 |
| R212 On 04/08/2011 | Bond Future | Buy  | 20 | 21,400.60 |
| R212 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 20 | 21,340.02 |
| R212 On 04/08/2011 | Bond Future | Buy  | 20 | 21,332.23 |
| R212 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 20 | 21,330.20 |
| R212 On 04/08/2011 | Bond Future | Sell | 24 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 24 | 25,596.24 |
| R212 On 03/11/2011 | Bond Future | Sell | 25 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 25 | 27,152.00 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 04/08/2011 |        |     | Buy      | 25               | 26,750.75      |
| R212 On 04/08/2011 |        |     | Sell     | 25               | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 25               | 27,127.05      |
| R212 On 03/11/2011 |        |     | Sell     | 25               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 25               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 25               | 26,675.03      |
| R212 On 04/08/2011 |        |     | Buy      | 25               | 26,665.29      |
| R212 On 04/08/2011 |        |     | Sell     | 25               | 0.00           |
| R212 On 03/11/2011 |        |     | Sell     | 27               | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 27               | 29,425.41      |
| R212 On 03/11/2011 |        |     | Buy      | 27               | 29,324.16      |
| R212 On 03/11/2011 |        |     | Sell     | 27               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 27               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 27               | 28,890.81      |
| R212 On 04/08/2011 |        |     | Sell     | 28               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 28               | 29,862.28      |
| R212 On 03/11/2011 |        |     | Buy      | 29               | 31,830.11      |
| R212 On 03/11/2011 |        |     | Sell     | 29               | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 29               | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 29               | 31,869.26      |
| R212 On 04/08/2011 |        |     | Sell     | 31               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 31               | 32,719.57      |
| R212 On 04/08/2011 |        |     | Buy      | 31               | 32,724.22      |
| R212 On 04/08/2011 |        |     | Sell     | 31               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 31               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 31               | 32,724.22      |
| R212 On 03/11/2011 |        |     | Buy      | 33               | 36,220.47      |
| R212 On 03/11/2011 |        |     | Sell     | 33               | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 33               | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 33               | 36,265.02      |
| R212 On 04/08/2011 |        |     | Sell     | 33               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R212 On 04/08/2011 | Bond Future | Buy  | 33 | 35,407.35 |
| R212 On 03/11/2011 | Bond Future | Sell | 35 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 35 | 38,144.05 |
| R212 On 03/11/2011 | Bond Future | Buy  | 35 | 38,012.80 |
| R212 On 03/11/2011 | Bond Future | Sell | 35 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 35 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 35 | 37,451.05 |
| R212 On 04/08/2011 | Bond Future | Sell | 35 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 35 | 36,941.45 |
| R212 On 04/08/2011 | Bond Future | Buy  | 35 | 36,946.70 |
| R212 On 04/08/2011 | Bond Future | Sell | 35 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 35 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 35 | 36,946.70 |
| R212 On 04/08/2011 | Bond Future | Sell | 36 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 36 | 38,626.20 |
| R212 On 03/11/2011 | Bond Future | Buy  | 40 | 43,808.40 |
| R212 On 03/11/2011 | Bond Future | Sell | 40 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 40 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 40 | 42,660.40 |
| R212 On 04/08/2011 | Bond Future | Sell | 40 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 40 | 42,575.60 |
| R212 On 03/11/2011 | Bond Future | Buy  | 44 | 48,293.96 |
| R212 On 03/11/2011 | Bond Future | Sell | 44 | 0.00      |
| R212 On 02/02/2012 | Bond Future | Sell | 44 | 0.00      |
| R212 On 02/02/2012 | Bond Future | Buy  | 44 | 48,353.36 |
| R212 On 03/11/2011 | Bond Future | Buy  | 46 | 50,489.14 |
| R212 On 03/11/2011 | Bond Future | Sell | 46 | 0.00      |
| R212 On 02/02/2012 | Bond Future | Sell | 46 | 0.00      |
| R212 On 02/02/2012 | Bond Future | Buy  | 46 | 50,551.24 |
| R212 On 04/08/2011 | Bond Future | Sell | 47 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 47 | 50,149.05 |
| R212 On 04/08/2011 | Bond Future | Buy  | 47 | 50,130.74 |
| R212 On 04/08/2011 | Bond Future | Sell | 47 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 47 | 0.00      |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|-------------|-----|----------|------------------|----------------|
| R212 On 04/08/2011 | Bond Future |     | Buy      | 47               | 50,125.97      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 48               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 48               | 50,662.56      |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 48               | 50,669.76      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 48               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 48               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 48               | 50,669.76      |
| R212 On 03/11/2011 | Bond Future |     | Buy      | 50               | 55,181.50      |
| R212 On 03/11/2011 | Bond Future |     | Sell     | 50               | 0.00           |
| R212 On 03/11/2011 | Bond Future |     | Buy      | 50               | 54,760.50      |
| R212 On 03/11/2011 | Bond Future |     | Sell     | 50               | 0.00           |
| R212 On 03/11/2011 | Bond Future |     | Buy      | 52               | 57,074.68      |
| R212 On 03/11/2011 | Bond Future |     | Sell     | 52               | 0.00           |
| R212 On 02/02/2012 | Bond Future |     | Sell     | 52               | 0.00           |
| R212 On 02/02/2012 | Bond Future |     | Buy      | 52               | 57,144.88      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 52               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 52               | 54,884.44      |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 52               | 54,892.24      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 52               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 52               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 52               | 54,892.24      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 55               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 55               | 58,703.70      |
| R212 On 03/11/2011 | Bond Future |     | Sell     | 57               | 0.00           |
| R212 On 03/11/2011 | Bond Future |     | Buy      | 57               | 61,906.56      |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 57               | 60,991.71      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 57               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 60               | 64,020.06      |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 60               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Sell     | 60               | 0.00           |
| R212 On 04/08/2011 | Bond Future |     | Buy      | 60               | 63,996.68      |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| R212 On 04/08/2011 | Bond Future | Buy  | 60 | 62,500.92 |
| R212 On 04/08/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 60 | 62,499.31 |
| R212 On 04/08/2011 | Bond Future | Buy  | 60 | 62,499.31 |
| R212 On 04/08/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 05/05/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 05/05/2011 | Bond Future | Buy  | 60 | 62,454.96 |
| R212 On 05/05/2011 | Bond Future | Buy  | 60 | 62,397.60 |
| R212 On 05/05/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 05/05/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 05/05/2011 | Bond Future | Buy  | 60 | 62,397.60 |
| R212 On 05/05/2011 | Bond Future | Buy  | 60 | 61,944.60 |
| R212 On 05/05/2011 | Bond Future | Sell | 60 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 65 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 65 | 67,709.33 |
| R212 On 05/05/2011 | Bond Future | Buy  | 65 | 67,659.54 |
| R212 On 05/05/2011 | Bond Future | Sell | 65 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 70 | 74,630.99 |
| R212 On 04/08/2011 | Bond Future | Sell | 70 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 70 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 70 | 74,630.99 |
| R212 On 03/11/2011 | Bond Future | Buy  | 71 | 77,133.69 |
| R212 On 03/11/2011 | Bond Future | Sell | 71 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 71 | 77,133.69 |
| R212 On 04/08/2011 | Bond Future | Sell | 71 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Sell | 71 | 0.00      |
| R212 On 03/11/2011 | Bond Future | Buy  | 71 | 77,111.68 |
| R212 On 04/08/2011 | Bond Future | Buy  | 71 | 75,972.13 |
| R212 On 04/08/2011 | Bond Future | Sell | 71 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Sell | 71 | 0.00      |
| R212 On 04/08/2011 | Bond Future | Buy  | 71 | 75,757.07 |
| R212 On 04/08/2011 | Bond Future | Buy  | 71 | 75,729.41 |
| R212 On 04/08/2011 | Bond Future | Sell | 71 | 0.00      |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 04/08/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 71               | 73,959.42      |
| R212 On 05/05/2011 |        |     | Buy      | 71               | 73,905.04      |
| R212 On 05/05/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 03/02/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 71               | 72,587.56      |
| R212 On 05/05/2011 |        |     | Buy      | 71               | 73,625.84      |
| R212 On 05/05/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 03/02/2011 |        |     | Sell     | 71               | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 71               | 72,491.71      |
| R212 On 02/02/2012 |        |     | Sell     | 75               | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 75               | 82,420.50      |
| R212 On 03/11/2011 |        |     | Buy      | 75               | 82,319.25      |
| R212 On 03/11/2011 |        |     | Sell     | 75               | 0.00           |
| R212 On 03/11/2011 |        |     | Sell     | 76               | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 76               | 82,542.08      |
| R212 On 04/08/2011 |        |     | Buy      | 76               | 81,322.28      |
| R212 On 04/08/2011 |        |     | Sell     | 76               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 76               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 76               | 81,092.08      |
| R212 On 04/08/2011 |        |     | Buy      | 76               | 81,062.47      |
| R212 On 04/08/2011 |        |     | Sell     | 76               | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 77               | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 77               | 82,121.27      |
| R212 On 04/11/2010 |        |     | Buy      | 78               | 80,218.32      |
| R212 On 04/11/2010 |        |     | Sell     | 78               | 0.00           |
| R212 On 04/11/2010 |        |     | Sell     | 78               | 0.00           |
| R212 On 04/11/2010 |        |     | Buy      | 78               | 80,218.32      |
| R212 On 03/11/2011 |        |     | Buy      | 80               | 87,807.20      |
| R212 On 03/11/2011 |        |     | Sell     | 80               | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 80               | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R212 On 02/02/2012 | Bond Future | Buy  | 80  | 87,915.20  |
| R212 On 03/11/2011 | Bond Future | Buy  | 81  | 87,997.59  |
| R212 On 03/11/2011 | Bond Future | Sell | 81  | 0.00       |
| R212 On 03/11/2011 | Bond Future | Sell | 90  | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 90  | 97,747.20  |
| R212 On 04/08/2011 | Bond Future | Buy  | 90  | 96,302.70  |
| R212 On 04/08/2011 | Bond Future | Sell | 90  | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 90  | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 90  | 96,030.09  |
| R212 On 04/08/2011 | Bond Future | Buy  | 90  | 95,995.03  |
| R212 On 04/08/2011 | Bond Future | Sell | 90  | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 99  | 108,661.41 |
| R212 On 03/11/2011 | Bond Future | Sell | 99  | 0.00       |
| R212 On 02/02/2012 | Bond Future | Sell | 99  | 0.00       |
| R212 On 02/02/2012 | Bond Future | Buy  | 99  | 108,795.06 |
| R212 On 04/11/2010 | Bond Future | Buy  | 100 | 101,829.00 |
| R212 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R212 On 04/11/2010 | Bond Future | Buy  | 100 | 101,829.00 |
| R212 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R212 On 04/11/2010 | Bond Future | Buy  | 100 | 101,829.00 |
| R212 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R212 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R212 On 04/11/2010 | Bond Future | Buy  | 100 | 102,844.00 |
| R212 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R212 On 04/11/2010 | Bond Future | Buy  | 100 | 102,844.00 |
| R212 On 04/11/2010 | Bond Future | Sell | 100 | 0.00       |
| R212 On 04/11/2010 | Bond Future | Buy  | 100 | 102,844.00 |
| R212 On 03/11/2011 | Bond Future | Buy  | 110 | 120,734.90 |
| R212 On 03/11/2011 | Bond Future | Sell | 110 | 0.00       |
| R212 On 02/02/2012 | Bond Future | Sell | 110 | 0.00       |
| R212 On 02/02/2012 | Bond Future | Buy  | 110 | 120,883.40 |
| R212 On 03/02/2011 | Bond Future | Sell | 110 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 110 | 112,640.00 |
| R212 On 05/05/2011 | Bond Future | Buy  | 120 | 124,909.92 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 05/05/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 120              | 124,908.78     |
| R212 On 04/08/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 120              | 125,001.84     |
| R212 On 05/05/2011 |        |     | Buy      | 120              | 124,908.78     |
| R212 On 05/05/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 03/02/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 120              | 122,683.20     |
| R212 On 05/05/2011 |        |     | Buy      | 120              | 124,438.03     |
| R212 On 05/05/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 03/02/2011 |        |     | Sell     | 120              | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 120              | 122,521.20     |
| R212 On 03/02/2011 |        |     | Sell     | 125              | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 125              | 127,795.00     |
| R212 On 05/05/2011 |        |     | Buy      | 125              | 129,622.95     |
| R212 On 05/05/2011 |        |     | Sell     | 125              | 0.00           |
| R212 On 03/02/2011 |        |     | Sell     | 125              | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 125              | 127,626.25     |
| R212 On 03/11/2011 |        |     | Sell     | 129              | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 129              | 140,104.32     |
| R212 On 04/08/2011 |        |     | Buy      | 129              | 138,033.87     |
| R212 On 04/08/2011 |        |     | Sell     | 129              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 129              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 129              | 137,643.13     |
| R212 On 04/08/2011 |        |     | Buy      | 129              | 137,592.87     |
| R212 On 04/08/2011 |        |     | Sell     | 129              | 0.00           |
| R212 On 03/11/2011 |        |     | Sell     | 130              | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 130              | 141,190.40     |
| R212 On 04/08/2011 |        |     | Buy      | 130              | 139,103.90     |
| R212 On 04/08/2011 |        |     | Sell     | 130              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R212 On 04/08/2011 | Bond Future | Sell | 130 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 130 | 138,710.13 |
| R212 On 04/08/2011 | Bond Future | Buy  | 130 | 138,659.48 |
| R212 On 04/08/2011 | Bond Future | Sell | 130 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Sell | 130 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 130 | 133,404.70 |
| R212 On 04/08/2011 | Bond Future | Sell | 132 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 132 | 137,502.02 |
| R212 On 05/05/2011 | Bond Future | Buy  | 132 | 137,400.91 |
| R212 On 05/05/2011 | Bond Future | Sell | 132 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Sell | 132 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 132 | 134,951.52 |
| R212 On 05/05/2011 | Bond Future | Buy  | 132 | 136,881.84 |
| R212 On 05/05/2011 | Bond Future | Sell | 132 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Sell | 132 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 132 | 134,773.32 |
| R212 On 03/11/2011 | Bond Future | Sell | 135 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 135 | 147,127.05 |
| R212 On 03/11/2011 | Bond Future | Buy  | 135 | 146,620.80 |
| R212 On 03/11/2011 | Bond Future | Sell | 135 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 135 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 135 | 144,454.05 |
| R212 On 03/11/2011 | Bond Future | Sell | 138 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 138 | 149,879.04 |
| R212 On 04/08/2011 | Bond Future | Buy  | 138 | 147,664.14 |
| R212 On 04/08/2011 | Bond Future | Sell | 138 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 138 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 138 | 147,246.14 |
| R212 On 04/08/2011 | Bond Future | Buy  | 138 | 147,192.37 |
| R212 On 04/08/2011 | Bond Future | Sell | 138 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 145 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 145 | 155,577.75 |
| R212 On 03/11/2011 | Bond Future | Sell | 147 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 147 | 160,205.01 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 03/11/2011 |        |     | Buy      | 147              | 159,653.76     |
| R212 On 03/11/2011 |        |     | Sell     | 147              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 147              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 147              | 157,294.41     |
| R212 On 03/11/2011 |        |     | Sell     | 156              | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 156              | 169,428.48     |
| R212 On 04/08/2011 |        |     | Buy      | 156              | 166,924.68     |
| R212 On 04/08/2011 |        |     | Sell     | 156              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 156              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 156              | 166,452.16     |
| R212 On 04/08/2011 |        |     | Buy      | 156              | 166,391.38     |
| R212 On 04/08/2011 |        |     | Sell     | 156              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 158              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 158              | 169,526.10     |
| R212 On 04/08/2011 |        |     | Sell     | 199              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 199              | 212,235.49     |
| R212 On 03/02/2011 |        |     | Buy      | 200              | 204,472.00     |
| R212 On 03/02/2011 |        |     | Sell     | 200              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 200              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 200              | 207,396.72     |
| R212 On 03/02/2011 |        |     | Sell     | 200              | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 200              | 205,442.00     |
| R212 On 04/08/2011 |        |     | Sell     | 220              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 220              | 234,632.20     |
| R212 On 04/08/2011 |        |     | Sell     | 230              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 230              | 244,809.70     |
| R212 On 02/02/2012 |        |     | Sell     | 240              | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 240              | 263,565.60     |
| R212 On 03/11/2011 |        |     | Buy      | 240              | 263,414.40     |
| R212 On 03/11/2011 |        |     | Sell     | 240              | 0.00           |
| R212 On 03/11/2011 |        |     | Sell     | 240              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R212 On 03/11/2011 | Bond Future | Buy  | 240 | 260,659.20 |
| R212 On 04/08/2011 | Bond Future | Buy  | 240 | 256,807.20 |
| R212 On 04/08/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 240 | 256,080.24 |
| R212 On 03/11/2011 | Bond Future | Buy  | 240 | 259,884.77 |
| R212 On 03/11/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 240 | 259,792.34 |
| R212 On 04/08/2011 | Bond Future | Buy  | 240 | 255,986.74 |
| R212 On 04/08/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 240 | 254,022.70 |
| R212 On 03/11/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 240 | 243,200.47 |
| R212 On 03/02/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 240 | 245,191.80 |
| R212 On 03/02/2011 | Bond Future | Buy  | 240 | 240,824.28 |
| R212 On 03/02/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 240 | 248,669.95 |
| R212 On 05/05/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Sell | 240 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 240 | 240,824.28 |
| R212 On 04/08/2011 | Bond Future | Buy  | 250 | 260,420.50 |
| R212 On 04/08/2011 | Bond Future | Sell | 250 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Sell | 250 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 250 | 260,229.00 |
| R212 On 04/08/2011 | Bond Future | Buy  | 250 | 260,413.80 |
| R212 On 04/08/2011 | Bond Future | Sell | 250 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Sell | 250 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 250 | 260,226.63 |
| R212 On 03/11/2011 | Bond Future | Buy  | 266 | 289,894.78 |
| R212 On 03/11/2011 | Bond Future | Sell | 266 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 266 | 0.00       |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 04/08/2011 |        |     | Buy      | 266              | 280,755.02     |
| R212 On 04/08/2011 |        |     | Buy      | 266              | 280,794.92     |
| R212 On 04/08/2011 |        |     | Sell     | 266              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 266              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 266              | 280,794.92     |
| R212 On 03/11/2011 |        |     | Buy      | 272              | 298,544.48     |
| R212 On 03/11/2011 |        |     | Sell     | 272              | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 272              | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 272              | 298,911.68     |
| R212 On 04/08/2011 |        |     | Buy      | 280              | 298,760.28     |
| R212 On 04/08/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 280              | 298,651.19     |
| R212 On 04/08/2011 |        |     | Buy      | 280              | 291,670.96     |
| R212 On 04/08/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 280              | 291,456.48     |
| R212 On 05/05/2011 |        |     | Buy      | 280              | 289,074.80     |
| R212 On 05/05/2011 |        |     | Sell     | 280              | 0.00           |
| R212 On 03/11/2011 |        |     | Sell     | 301              | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 301              | 328,038.83     |
| R212 On 03/11/2011 |        |     | Buy      | 301              | 326,910.08     |
| R212 On 03/11/2011 |        |     | Sell     | 301              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 301              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 301              | 322,079.03     |
| R212 On 04/08/2011 |        |     | Buy      | 305              | 325,435.31     |
| R212 On 04/08/2011 |        |     | Sell     | 305              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 305              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 305              | 325,316.48     |
| R212 On 04/08/2011 |        |     | Buy      | 305              | 317,713.01     |
| R212 On 04/08/2011 |        |     | Sell     | 305              | 0.00           |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R212 On 05/05/2011 | Bond Future | Sell | 305 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 305 | 317,479.38 |
| R212 On 05/05/2011 | Bond Future | Buy  | 305 | 314,885.05 |
| R212 On 05/05/2011 | Bond Future | Sell | 305 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 328 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 328 | 351,927.60 |
| R212 On 04/08/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 450 | 468,756.90 |
| R212 On 05/05/2011 | Bond Future | Buy  | 450 | 468,412.20 |
| R212 On 05/05/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 450 | 468,756.90 |
| R212 On 05/05/2011 | Bond Future | Buy  | 450 | 468,412.20 |
| R212 On 05/05/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 450 | 468,412.20 |
| R212 On 03/02/2011 | Bond Future | Buy  | 450 | 460,062.00 |
| R212 On 03/02/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 05/05/2011 | Bond Future | Buy  | 450 | 466,642.62 |
| R212 On 03/02/2011 | Bond Future | Sell | 450 | 0.00       |
| R212 On 03/02/2011 | Bond Future | Buy  | 450 | 462,244.50 |
| R212 On 03/11/2011 | Bond Future | Sell | 471 | 0.00       |
| R212 On 03/11/2011 | Bond Future | Buy  | 471 | 511,543.68 |
| R212 On 03/11/2011 | Bond Future | Buy  | 507 | 556,478.13 |
| R212 On 03/11/2011 | Bond Future | Sell | 507 | 0.00       |
| R212 On 02/02/2012 | Bond Future | Sell | 507 | 0.00       |
| R212 On 02/02/2012 | Bond Future | Buy  | 507 | 557,162.58 |
| R212 On 04/08/2011 | Bond Future | Sell | 559 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 559 | 595,981.76 |
| R212 On 04/08/2011 | Bond Future | Buy  | 700 | 746,900.70 |
| R212 On 04/08/2011 | Bond Future | Sell | 700 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Sell | 700 | 0.00       |
| R212 On 04/08/2011 | Bond Future | Buy  | 700 | 746,627.98 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R212 On 04/08/2011 |        |     | Buy      | 700              | 729,177.40     |
| R212 On 04/08/2011 |        |     | Sell     | 700              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 700              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 700              | 728,641.20     |
| R212 On 05/05/2011 |        |     | Buy      | 700              | 722,687.00     |
| R212 On 05/05/2011 |        |     | Sell     | 700              | 0.00           |
| R212 On 05/05/2011 |        |     | Sell     | 700              | 0.00           |
| R212 On 05/05/2011 |        |     | Buy      | 700              | 722,687.00     |
| R212 On 04/11/2010 |        |     | Buy      | 780              | 794,266.20     |
| R212 On 04/11/2010 |        |     | Sell     | 780              | 0.00           |
| R212 On 04/11/2010 |        |     | Sell     | 780              | 0.00           |
| R212 On 04/11/2010 |        |     | Buy      | 780              | 802,183.20     |
| R212 On 03/11/2011 |        |     | Sell     | 879              | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 879              | 954,664.32     |
| R212 On 04/08/2011 |        |     | Buy      | 879              | 940,556.37     |
| R212 On 04/08/2011 |        |     | Sell     | 879              | 0.00           |
| R212 On 04/08/2011 |        |     | Sell     | 879              | 0.00           |
| R212 On 04/08/2011 |        |     | Buy      | 879              | 937,893.88     |
| R212 On 04/08/2011 |        |     | Buy      | 879              | 937,551.42     |
| R212 On 04/08/2011 |        |     | Sell     | 879              | 0.00           |
| R212 On 02/02/2012 |        |     | Sell     | 1,027            | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 1,027            | 1,129,751.25   |
| R212 On 02/02/2012 |        |     | Buy      | 1,027            | 1,121,920.27   |
| R212 On 02/02/2012 |        |     | Sell     | 1,027            | 0.00           |
| R212 On 02/02/2012 |        |     | Buy      | 1,027            | 1,121,920.27   |
| R212 On 02/02/2012 |        |     | Sell     | 1,027            | 0.00           |
| R212 On 03/11/2011 |        |     | Sell     | 1,027            | 0.00           |
| R212 On 03/11/2011 |        |     | Buy      | 1,027            | 1,128,206.33   |
| R212 On 03/02/2011 |        |     | Sell     | 1,180            | 0.00           |
| R212 On 03/02/2011 |        |     | Buy      | 1,180            | 1,206,384.80   |
| R212 On 05/05/2011 |        |     | Buy      | 1,180            | 1,223,640.65   |

|                           |               |      |         |              |
|---------------------------|---------------|------|---------|--------------|
| R212 On 05/05/2011        | Bond Future   | Sell | 1,180   | 0.00         |
| R212 On 03/02/2011        | Bond Future   | Sell | 1,180   | 0.00         |
| R212 On 03/02/2011        | Bond Future   | Buy  | 1,180   | 1,204,791.80 |
| R212 On 04/08/2011        | Bond Future   | Sell | 1,240   | 0.00         |
| R212 On 04/08/2011        | Bond Future   | Buy  | 1,240   | 1,291,685.68 |
| R212 On 05/05/2011        | Bond Future   | Buy  | 1,240   | 1,290,735.84 |
| R212 On 05/05/2011        | Bond Future   | Sell | 1,240   | 0.00         |
| R212 On 04/08/2011        | Bond Future   | Sell | 1,726   | 0.00         |
| R212 On 04/08/2011        | Bond Future   | Buy  | 1,726   | 1,841,643.73 |
| R212 On 04/08/2011        | Bond Future   | Buy  | 1,726   | 1,840,971.28 |
| R212 On 04/08/2011        | Bond Future   | Sell | 1,726   | 0.00         |
| R212 On 04/08/2011        | Bond Future   | Buy  | 1,781   | 1,905,723.43 |
| R212 On 04/08/2011        | Bond Future   | Sell | 1,781   | 0.00         |
| R212 On 05/05/2011        | Bond Future   | Sell | 2,278   | 0.00         |
| R212 On 05/05/2011        | Bond Future   | Buy  | 2,278   | 2,362,248.64 |
| R212 On 03/02/2011        | Bond Future   | Buy  | 2,278   | 2,328,936.08 |
| R212 On 03/02/2011        | Bond Future   | Sell | 2,278   | 0.00         |
| <b>R213 Bond Future</b>   |               |      |         |              |
| R213 On 02/02/2012        | Bond Future   | Buy  | 487     | 426,199.71   |
| R213 On 02/02/2012        | Bond Future   | Sell | 487     | 0.00         |
| <b>Ratio Collar Trade</b> |               |      |         |              |
| CAAO On 30/03/2012        | Can-Do Future | Sell | 100,000 | 0.00         |
| CAAO On 30/03/2012        | Can-Do Future | Buy  | 100,000 | 0.00         |
| <b>Ratio Spread Trade</b> |               |      |         |              |
| CAAN On 30/03/2012        | Can-Do Future | Sell | 100,000 | 0.00         |
| CAAN On 30/03/2012        | Can-Do Future | Buy  | 100,000 | 0.00         |
| <b>RZ02 Bond Future</b>   |               |      |         |              |
| RZ02 On 04/08/2011        | Bond Future   | Buy  | 215     | 376,651.75   |
| RZ02 On 04/08/2011        | Bond Future   | Sell | 215     | 0.00         |
| RZ02 On 04/08/2011        | Bond Future   | Sell | 215     | 0.00         |
| RZ02 On 04/08/2011        | Bond Future   | Buy  | 215     | 377,640.47   |
| RZ02 On 04/08/2011        | Bond Future   | Buy  | 224     | 392,418.57   |
| RZ02 On 04/08/2011        | Bond Future   | Sell | 224     | 0.00         |
| RZ02 On 04/08/2011        | Bond Future   | Sell | 224     | 0.00         |
| RZ02 On 04/08/2011        | Bond Future   | Buy  | 224     | 393,448.68   |



| Contract                | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| RZ02 On 03/11/2011      |        |     | Sell     | 400              | 0.00           |
| RZ02 On 03/11/2011      |        |     | Buy      | 400              | 709,886.72     |
| RZ02 On 03/11/2011      |        |     | Buy      | 400              | 709,886.72     |
| RZ02 On 03/11/2011      |        |     | Sell     | 400              | 0.00           |
| RZ02 On 04/08/2011      |        |     | Buy      | 3,259            | 5,709,339.77   |
| RZ02 On 04/08/2011      |        |     | Sell     | 3,259            | 0.00           |
| RZ02 On 04/08/2011      |        |     | Sell     | 3,259            | 0.00           |
| RZ02 On 04/08/2011      |        |     | Buy      | 3,259            | 5,724,326.93   |
| RZ02 On 04/08/2011      |        |     | Buy      | 6,500            | 11,387,145.90  |
| RZ02 On 04/08/2011      |        |     | Sell     | 6,500            | 0.00           |
| RZ02 On 04/08/2011      |        |     | Sell     | 6,500            | 0.00           |
| RZ02 On 04/08/2011      |        |     | Buy      | 6,500            | 11,417,037.45  |
| <b>RZ11 Bond Future</b> |        |     |          |                  |                |
| RZ11 On 03/11/2011      |        |     | Sell     | 49               | 0.00           |
| RZ11 On 03/11/2011      |        |     | Buy      | 49               | 53,584.31      |
| RZ11 On 03/11/2011      |        |     | Buy      | 49               | 53,471.58      |
| RZ11 On 03/11/2011      |        |     | Sell     | 49               | 0.00           |
| RZ11 On 03/11/2011      |        |     | Sell     | 480              | 0.00           |
| RZ11 On 03/11/2011      |        |     | Buy      | 480              | 524,907.55     |
| RZ11 On 03/11/2011      |        |     | Buy      | 480              | 523,803.22     |
| RZ11 On 03/11/2011      |        |     | Sell     | 480              | 0.00           |
| <b>RZ12 Bond Future</b> |        |     |          |                  |                |
| RZ12 On 04/08/2011      |        |     | Buy      | 10               | 10,670.01      |
| RZ12 On 04/08/2011      |        |     | Sell     | 10               | 0.00           |
| RZ12 On 04/08/2011      |        |     | Buy      | 10               | 10,670.01      |
| RZ12 On 04/08/2011      |        |     | Sell     | 10               | 0.00           |
| RZ12 On 04/08/2011      |        |     | Buy      | 10               | 10,670.01      |
| RZ12 On 04/08/2011      |        |     | Sell     | 10               | 0.00           |
| RZ12 On 04/08/2011      |        |     | Sell     | 10               | 0.00           |
| RZ12 On 04/08/2011      |        |     | Buy      | 10               | 10,666.11      |
| RZ12 On 04/08/2011      |        |     | Sell     | 10               | 0.00           |

|                    |             |      |    |           |
|--------------------|-------------|------|----|-----------|
| RZ12 On 04/08/2011 | Bond Future | Buy  | 10 | 10,666.11 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 11 | 11,737.01 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 11 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 11 | 11,737.01 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 11 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Sell | 11 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 11 | 11,732.73 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 11 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 11 | 11,732.73 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 20 | 21,340.01 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Sell | 20 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 20 | 21,332.23 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 25 | 26,675.02 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 25 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Sell | 25 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 25 | 26,665.29 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 47 | 50,149.03 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 47 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Sell | 47 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 47 | 50,130.74 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 60 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 60 | 64,020.04 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 60 | 63,996.68 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 60 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 71 | 75,757.05 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 71 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Sell | 71 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 71 | 75,729.41 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 76 | 81,092.05 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 76 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Sell | 76 | 0.00      |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 76 | 81,062.47 |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 90 | 96,030.06 |

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| RZ12 On 04/08/2011 |        |     | Sell     | 90               | 0.00           |
| RZ12 On 04/08/2011 |        |     | Sell     | 90               | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 90               | 95,995.03      |
| RZ12 On 04/08/2011 |        |     | Buy      | 129              | 137,643.09     |
| RZ12 On 04/08/2011 |        |     | Sell     | 129              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Sell     | 129              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 129              | 137,592.87     |
| RZ12 On 04/08/2011 |        |     | Buy      | 130              | 138,710.09     |
| RZ12 On 04/08/2011 |        |     | Sell     | 130              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Sell     | 130              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 130              | 138,659.48     |
| RZ12 On 04/08/2011 |        |     | Buy      | 138              | 147,246.10     |
| RZ12 On 04/08/2011 |        |     | Sell     | 138              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Sell     | 138              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 138              | 147,192.37     |
| RZ12 On 04/08/2011 |        |     | Buy      | 156              | 166,452.11     |
| RZ12 On 04/08/2011 |        |     | Sell     | 156              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Sell     | 156              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 156              | 166,391.38     |
| RZ12 On 03/11/2011 |        |     | Sell     | 240              | 0.00           |
| RZ12 On 03/11/2011 |        |     | Buy      | 240              | 259,884.77     |
| RZ12 On 04/08/2011 |        |     | Buy      | 240              | 256,080.17     |
| RZ12 On 04/08/2011 |        |     | Sell     | 240              | 0.00           |
| RZ12 On 03/11/2011 |        |     | Buy      | 240              | 259,792.34     |
| RZ12 On 03/11/2011 |        |     | Sell     | 240              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Sell     | 240              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 240              | 255,986.74     |
| RZ12 On 04/08/2011 |        |     | Sell     | 280              | 0.00           |
| RZ12 On 04/08/2011 |        |     | Buy      | 280              | 298,760.20     |
| RZ12 On 04/08/2011 |        |     | Buy      | 280              | 298,651.19     |
| RZ12 On 04/08/2011 |        |     | Sell     | 280              | 0.00           |

|                    |             |      |       |              |
|--------------------|-------------|------|-------|--------------|
| RZ12 On 04/08/2011 | Bond Future | Sell | 305   | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 305   | 325,435.21   |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 305   | 325,316.48   |
| RZ12 On 04/08/2011 | Bond Future | Sell | 305   | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Sell | 700   | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 700   | 746,900.49   |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 700   | 746,627.98   |
| RZ12 On 04/08/2011 | Bond Future | Sell | 700   | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 879   | 937,893.62   |
| RZ12 On 04/08/2011 | Bond Future | Sell | 879   | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Sell | 879   | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 879   | 937,551.42   |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 1,726 | 1,841,643.21 |
| RZ12 On 04/08/2011 | Bond Future | Sell | 1,726 | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Sell | 1,726 | 0.00         |
| RZ12 On 04/08/2011 | Bond Future | Buy  | 1,726 | 1,840,971.28 |

**Total Return Total Index**

|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| TRT1 On 01/02/2007 | Index Future | Buy  | 10  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Sell | 10  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Buy  | 15  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Sell | 15  | 0.00 |
| TRT1 On 03/05/2007 | Index Future | Buy  | 55  | 0.00 |
| TRT1 On 03/05/2007 | Index Future | Sell | 55  | 0.00 |
| TRT1 On 03/05/2007 | Index Future | Buy  | 55  | 0.00 |
| TRT1 On 03/05/2007 | Index Future | Sell | 55  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Sell | 55  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Buy  | 55  | 0.00 |
| TRTI On 02/11/2006 | Index Future | Sell | 80  | 0.00 |
| TRTI On 02/11/2006 | Index Future | Buy  | 80  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Buy  | 80  | 0.00 |
| TRT1 On 01/02/2007 | Index Future | Sell | 80  | 0.00 |
| TRT1 On 05/05/2011 | Index Future | Sell | 100 | 0.00 |
| TRT1 On 05/05/2011 | Index Future | Buy  | 100 | 0.00 |
| TRT1 On 04/08/2011 | Index Future | Buy  | 100 | 0.00 |
| TRT1 On 04/08/2011 | Index Future | Sell | 100 | 0.00 |

| Contract           | Strike       | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------------|-----|----------|------------------|----------------|
| TRT1 On 03/02/2011 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 03/02/2011 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 05/05/2011 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 05/05/2011 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 04/11/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 04/11/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 03/02/2011 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 03/02/2011 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 04/11/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 04/11/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 05/08/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 05/08/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 05/08/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 05/08/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 06/05/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 06/05/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 06/05/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 06/05/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 04/02/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 04/02/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 05/11/2009 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 05/11/2009 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 04/02/2010 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 04/02/2010 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 05/11/2009 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 06/08/2009 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 05/11/2009 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 06/08/2009 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 06/08/2009 | Index Future |     | Buy      | 100              | 0.00           |
| TRT1 On 06/08/2009 | Index Future |     | Sell     | 100              | 0.00           |
| TRT1 On 06/11/2008 | Index Future |     | Sell     | 100              | 0.00           |

|                                       |                        |      |     |      |
|---------------------------------------|------------------------|------|-----|------|
| TRT1 On 06/11/2008                    | Index Future           | Buy  | 100 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Sell | 100 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Buy  | 100 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Sell | 100 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Buy  | 100 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Sell | 100 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Buy  | 100 | 0.00 |
| TRT1 On 01/11/2007                    | Index Future           | Sell | 400 | 0.00 |
| TRT1 On 01/11/2007                    | Index Future           | Buy  | 400 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Buy  | 400 | 0.00 |
| TRT1 On 06/11/2008                    | Index Future           | Sell | 400 | 0.00 |
| TRT1 On 01/11/2007                    | Index Future           | Buy  | 400 | 0.00 |
| TRT1 On 01/11/2007                    | Index Future           | Sell | 400 | 0.00 |
| TRTI On 02/11/2006                    | Index Future           | Sell | 420 | 0.00 |
| TRTI On 02/11/2006                    | Index Future           | Buy  | 420 | 0.00 |
| TRT1 On 01/02/2007                    | Index Future           | Buy  | 420 | 0.00 |
| TRT1 On 01/02/2007                    | Index Future           | Sell | 420 | 0.00 |
| TRT1 On 03/05/2007                    | Index Future           | Buy  | 445 | 0.00 |
| TRT1 On 03/05/2007                    | Index Future           | Sell | 445 | 0.00 |
| TRT1 On 01/02/2007                    | Index Future           | Sell | 445 | 0.00 |
| TRT1 On 01/02/2007                    | Index Future           | Buy  | 445 | 0.00 |
| TRT1 On 02/08/2007                    | Index Future           | Sell | 500 | 0.00 |
| TRT1 On 02/08/2007                    | Index Future           | Buy  | 500 | 0.00 |
| TRT1 On 02/08/2007                    | Index Future           | Buy  | 500 | 0.00 |
| TRT1 On 02/08/2007                    | Index Future           | Sell | 500 | 0.00 |
| TRT1 On 03/05/2007                    | Index Future           | Sell | 500 | 0.00 |
| TRT1 On 03/05/2007                    | Index Future           | Buy  | 500 | 0.00 |
| TRTI On 02/11/2006                    | Index Future           | Buy  | 500 | 0.00 |
| TRTI On 02/11/2006                    | Index Future           | Sell | 500 | 0.00 |
| <b>Yield-Traded Future on 3 Montl</b> |                        |      |     |      |
| JFRA On 05/05/2005                    | Jibar Tradeable Future | Buy  | 1   | 0.00 |
| JFRA On 05/05/2005                    | Jibar Tradeable Future | Sell | 1   | 0.00 |
| JFRA On 05/05/2005                    | Jibar Tradeable Future | Buy  | 1   | 0.00 |
| JFRA On 05/05/2005                    | Jibar Tradeable Future | Sell | 1   | 0.00 |
| JFRA On 05/05/2005                    | Jibar Tradeable Future | Buy  | 1   | 0.00 |

| Contract           | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|------------------------|-----|----------|------------------|----------------|
| JFRA On 05/05/2005 | Jibar Tradeable Future |     | Sell     | 1                | 0.00           |
| JFRA On 23/08/2007 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JFRA On 23/08/2007 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JFRA On 23/08/2007 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JFRA On 23/08/2007 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 10               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 10               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 12               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 12               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 12               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 12               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 16               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 16               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 16               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 16               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 25               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 25               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 28               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 28               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 28               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 28               | 0.00           |
| JFRA On 03/05/2007 | Jibar Tradeable Future |     | Buy      | 30               | 0.00           |
| JFRA On 03/05/2007 | Jibar Tradeable Future |     | Sell     | 30               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 30               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 30               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 30               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 30               | 0.00           |
| JFRA On 03/05/2007 | Jibar Tradeable Future |     | Buy      | 30               | 0.00           |
| JFRA On 03/05/2007 | Jibar Tradeable Future |     | Sell     | 30               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Sell     | 30               | 0.00           |
| JFRA On 01/02/2007 | Jibar Tradeable Future |     | Buy      | 30               | 0.00           |

|                    |                        |      |     |      |
|--------------------|------------------------|------|-----|------|
| JFRA On 03/05/2007 | Jibar Tradeable Future | Sell | 30  | 0.00 |
| JFRA On 03/05/2007 | Jibar Tradeable Future | Buy  | 30  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 30  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 30  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 34  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 34  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Buy  | 49  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Sell | 49  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Buy  | 49  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Sell | 49  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Buy  | 49  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Sell | 49  | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future | Sell | 50  | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future | Buy  | 50  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Buy  | 50  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Sell | 50  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Buy  | 50  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Buy  | 50  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Sell | 50  | 0.00 |
| JFRA On 05/05/2005 | Jibar Tradeable Future | Sell | 50  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 60  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 60  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 81  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 81  | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 250 | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Buy  | 250 | 0.00 |
| JFRA On 01/02/2007 | Jibar Tradeable Future | Sell | 250 | 0.00 |



| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|----------|--------|-----|----------|------------------|----------------|
|----------|--------|-----|----------|------------------|----------------|

|                    |                        |  |      |       |      |
|--------------------|------------------------|--|------|-------|------|
| JFRA On 04/08/2005 | Jibar Tradeable Future |  | Sell | 500   | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future |  | Buy  | 500   | 0.00 |
| JFRA On 03/11/2005 | Jibar Tradeable Future |  | Buy  | 500   | 0.00 |
| JFRA On 03/11/2005 | Jibar Tradeable Future |  | Sell | 500   | 0.00 |
| JFRA On 03/11/2005 | Jibar Tradeable Future |  | Buy  | 500   | 0.00 |
| JFRA On 03/11/2005 | Jibar Tradeable Future |  | Sell | 500   | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future |  | Sell | 500   | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future |  | Buy  | 500   | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future |  | Sell | 750   | 0.00 |
| JFRA On 02/11/2006 | Jibar Tradeable Future |  | Buy  | 750   | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future |  | Buy  | 1,000 | 0.00 |
| JFRA On 04/08/2005 | Jibar Tradeable Future |  | Sell | 1,000 | 0.00 |
| JFRA On 03/11/2005 | Jibar Tradeable Future |  | Sell | 1,000 | 0.00 |
| JFRA On 03/11/2005 | Jibar Tradeable Future |  | Buy  | 1,000 | 0.00 |

**Grand Total for Daily Detailed Turnover:**

**5,819,405**

**3,063,762,238.84**