



# Derivatives Daily Detailed Turnover Report

Date of Printout: 01/02/2010

| Contract              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-----------------------|--------|-----|----------|------------------|----------------|
| <b>All Bond Index</b> |        |     |          |                  |                |
| ALBI On 04/02/2010    |        |     | Buy      | 34               | 0.00           |
| ALBI On 04/02/2010    |        |     | Sell     | 34               | 0.00           |
| ALBI On 06/05/2010    |        |     | Sell     | 34               | 0.00           |
| ALBI On 06/05/2010    |        |     | Buy      | 34               | 0.00           |
| ALBI On 04/02/2010    |        |     | Buy      | 90               | 0.00           |
| ALBI On 04/02/2010    |        |     | Sell     | 90               | 0.00           |
| ALBI On 06/05/2010    |        |     | Sell     | 90               | 0.00           |
| ALBI On 06/05/2010    |        |     | Buy      | 90               | 0.00           |
| ALBI On 04/02/2010    |        |     | Buy      | 164              | 0.00           |
| ALBI On 04/02/2010    |        |     | Sell     | 164              | 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      | 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    |        |     | Buy      | 178              | 0.00           |
| ALBI On 04/02/2010    |        |     | Buy      | 229              | 0.00           |
| ALBI On 04/02/2010    |        |     | Sell     | 229              | 0.00           |
| ALBI On 06/05/2010    |        |     | Sell     | 229              | 0.00           |
| ALBI On 06/05/2010    |        |     | Buy      | 229              | 0.00           |
| ALBI On 04/02/2010    |        |     | Buy      | 277              | 0.00           |
| ALBI On 04/02/2010    |        |     | Sell     | 277              | 0.00           |

|                                    |              |      |        |               |
|------------------------------------|--------------|------|--------|---------------|
| ALBI On 06/05/2010                 | Index Future | Sell | 277    | 0.00          |
| ALBI On 06/05/2010                 | Index Future | Buy  | 277    | 0.00          |
| <b>Govi Total Return Index</b>     |              |      |        |               |
| GOVI On 06/05/2010                 | GOVI         | Sell | 272    | 0.00          |
| GOVI On 06/05/2010                 | GOVI         | Buy  | 272    | 836,519.68    |
| GOVI On 04/02/2010                 | GOVI         | Buy  | 272    | 821,652.16    |
| GOVI On 04/02/2010                 | GOVI         | Sell | 272    | 0.00          |
| <b>Inflation Linked Bond Index</b> |              |      |        |               |
| 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          |
| <b>R157 Bond Future</b>            |              |      |        |               |
| 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 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 | 5,221  | 0.00          |
| R157 On 04/02/2010                 | Bond Future  | Buy  | 5,221  | 6,682,012.79  |
| R157 On 06/05/2010                 | Bond Future  | Buy  | 5,221  | 6,444,089.21  |
| R157 On 06/05/2010                 | Bond Future  | Sell | 5,221  | 0.00          |
| <b>R186 Bond Future</b>            |              |      |        |               |
| 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 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  | 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  | Sell | 10,031 | 0.00          |
| R186 On 04/02/2010                 | Bond Future  | Buy  | 10,031 | 11,304,651.12 |
| <b>R201 Bond Future</b>            |              |      |        |               |
| R201 On 04/02/2010                 | Bond Future  | Sell | 486    | 0.00          |

| Contract                 | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------|--------|------|----------|------------------|----------------|
| R201 On 04/02/2010       |        |      | Buy      | 486              | 497,566.75     |
| R201 On 06/05/2010       |        |      | Buy      | 486              | 506,641.00     |
| R201 On 06/05/2010       |        |      | Sell     | 486              | 0.00           |
| <b>R204 Bond Future</b>  |        |      |          |                  |                |
| R204 On 04/02/2010       | 9.00   | Call | Sell     | 100              | 0.00           |
| R204 On 04/02/2010       | 9.00   | Call | Buy      | 100              | 0.00           |
| R204 On 04/02/2010       | 9.00   | Put  | Sell     | 200              | 0.00           |
| R204 On 04/02/2010       | 9.00   | Put  | Buy      | 200              | 0.00           |
| R204 On 04/02/2010       |        |      | Sell     | 1,552            | 0.00           |
| R204 On 04/02/2010       |        |      | Buy      | 1,552            | 1,472,324.20   |
| R204 On 06/05/2010       |        |      | Buy      | 1,552            | 1,499,158.90   |
| R204 On 06/05/2010       |        |      | Sell     | 1,552            | 0.00           |
| <b>R207 Bond Future</b>  |        |      |          |                  |                |
| R207 On 04/02/2010       |        |      | Buy      | 600              | 528,392.58     |
| R207 On 04/02/2010       |        |      | Sell     | 600              | 0.00           |
| R207 On 06/05/2010       |        |      | Sell     | 600              | 0.00           |
| R207 On 06/05/2010       |        |      | Buy      | 600              | 538,022.22     |
| <b>R208 Bond Futures</b> |        |      |          |                  |                |
| R208 On 06/05/2010       |        |      | Buy      | 5,004            | 4,195,227.00   |
| R208 On 06/05/2010       |        |      | Sell     | 5,004            | 0.00           |
| R208 On 04/02/2010       |        |      | Buy      | 5,004            | 4,287,385.67   |
| R208 On 04/02/2010       |        |      | Sell     | 5,004            | 0.00           |
| R208 On 04/02/2010       |        |      | Sell     | 5,004            | 0.00           |
| R208 On 04/02/2010       |        |      | Buy      | 5,004            | 4,287,385.67   |
| R208 On 06/05/2010       |        |      | Sell     | 5,004            | 0.00           |
| R208 On 06/05/2010       |        |      | Buy      | 5,004            | 4,195,227.00   |
| R208 On 06/05/2010       |        |      | Buy      | 5,004            | 4,195,227.00   |
| R208 On 06/05/2010       |        |      | Sell     | 5,004            | 0.00           |
| R208 On 04/02/2010       |        |      | Sell     | 5,004            | 0.00           |
| R208 On 04/02/2010       |        |      | Buy      | 5,004            | 4,287,385.67   |
| <b>R209 Bond Future</b>  |        |      |          |                  |                |
| R209 On 04/02/2010       |        |      | Buy      | 540              | 401,082.84     |

|   |             |      |                |                       |
|---|-------------|------|----------------|-----------------------|
| R209 On 04/02/2010                              | 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 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 | Buy  | 1,798          | 1,335,457.31          |
| R209 On 04/02/2010                              | Bond Future | Sell | 1,798          | 0.00                  |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |      | <b>117,999</b> | <b>121,875,365.79</b> |