



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 21/04/2010

| Contract              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-----------------------|--------|-----|----------|------------------|----------------|
| <b>All Bond Index</b> |        |     |          |                  |                |
| 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 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 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 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 06/05/2010    |        |     | Sell     | 1                | 0.00           |
| ALBI On 06/05/2010    |        |     | Buy      | 2                | 0.00           |
| ALBI On 06/05/2010    |        |     | Sell     | 2                | 0.00           |
| ALBI On 06/05/2010    |        |     | Buy      | 2                | 0.00           |
| ALBI On 06/05/2010    |        |     | 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  | 3  | 0.00 |
| ALBI On 06/05/2010 | Index Future |  | Sell | 3  | 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  | 8  | 0.00 |
| ALBI On 06/05/2010 | Index Future |  | Sell | 8  | 0.00 |
| ALBI On 06/05/2010 | Index Future |  | Buy  | 15 | 0.00 |
| ALBI On 06/05/2010 | Index Future |  | Sell | 15 | 0.00 |

**Govi Total Return Index**

|                    |      |  |      |   |          |
|--------------------|------|--|------|---|----------|
| GOVI On 06/05/2010 | GOVI |  | Sell | 1 | 0.00     |
| GOVI On 06/05/2010 | GOVI |  | Buy  | 1 | 3,197.37 |

**R204 Bond Future**

|                    |             |      |     |      |     |      |
|--------------------|-------------|------|-----|------|-----|------|
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Sell | 10  | 0.00 |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Buy  | 10  | 0.00 |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Sell | 10  | 0.00 |
| R204 On 05/08/2010 | Bond Future | 9.25 | Put | Buy  | 10  | 0.00 |
| 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 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 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 |

**Grand Total for Daily Detailed Turnover:**

**838 3,197.37**