



Derivatives Daily Detailed Turnover Report

Date of Printout: 04/11/2010

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---------------|------------|-----------------|-------------------------|-----------------------|
| All Bond Index | | | | | |
| 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 | 3 | 0.00 |
| ALBI On 03/02/2011 | Index Future | | Buy | 3 | 0.00 |
| Govi Total Return Index | | | | | |
| GOVI On 04/11/2010 | GOVI | | Buy | 63 | 218,997.45 |
| GOVI On 04/11/2010 | GOVI | | Sell | 63 | 0.00 |
| GOVI On 03/02/2011 | GOVI | | Sell | 63 | 0.00 |
| GOVI On 03/02/2011 | GOVI | | Buy | 63 | 222,328.26 |
| Inflation Linked Bond Index | | | | | |
| ILBI On 04/11/2010 | Index Future | | Buy | 17 | 0.00 |
| ILBI On 04/11/2010 | 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 |
| Grand Total for Daily Detailed Turnover: | | | | 167 | 441,325.71 |