



Derivatives Daily Detailed Turnover Report

Date of Prinout: 18/05/2010

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|--------|-----|----------|------------------|----------------|
| All Bond Index | | | | | |
| ALBI On 05/08/2010 Index Future | | | Buy | 1 | 0.00 |
| ALBI On 05/08/2010 Index Future | | | Sell | 1 | 0.00 |
| Govi Total Return Index | | | | | |
| GOVI On 05/08/2010 GOVI | | | Sell | 1 | 0.00 |
| GOVI On 05/08/2010 GOVI | | | Buy | 1 | 3,208.33 |
| Jibar Tradeable Future | | | | | |
| JBAF On 15/06/2011 Jibar Tradeable Future | | | Sell | 100 | 0.00 |
| JBAF On 15/06/2011 Jibar Tradeable Future | | | Buy | 100 | 0.00 |
| R204 Bond Future | | | | | |
| 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 | 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 | 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 | 436 | 0.00 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy | 436 | 0.00 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy | 436 | 0.00 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 436 | 0.00 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Sell | 436 | 0.00 |
| R204 On 05/08/2010 | Bond Future | 8.70 | Put | Buy | 436 | 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 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 |

Grand Total for Daily Detailed Turnover:

4,002

3,208.33