



Derivatives Daily Detailed Turnover Report

Date of Printout: 13/08/2010

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-----------------------|--------|-----|----------|------------------|----------------|
| All Bond Index | | | | | |
| 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 | 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 04/11/2010 | | | Sell | 2 | 0.00 |
| ALBI On 04/11/2010 | | | Buy | 3 | 0.00 |
| ALBI On 04/11/2010 | | | 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 | 4 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 4 | 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 | 7 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 7 | 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 | Buy | 10 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 10 | 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 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 | 16 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 16 | 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 | Buy | 36 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 36 | 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 | 76 | 0.00 |
| ALBI On 04/11/2010 | Index Future | Sell | 76 | 0.00 |
| Inflation Linked Bond Index | | | | |
| 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 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---------------|------------|-----------------|-------------------------|-----------------------|
| R157 Bond Future | | | | | |
| 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 04/11/2010 | Bond Future | | Buy | 50 | 63,268.84 |
| R157 On 04/11/2010 | Bond Future | | Sell | 50 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 676 | 126,526.14 |