



Derivatives Daily Detailed Turnover Report

Date of Printout: 06/06/2011

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|--------|-----|----------|------------------|----------------------|
| All Bond Index | | | | | |
| ALBI On 04/08/2011 | | | Sell | 1 | 0.00 |
| ALBI On 04/08/2011 | | | Buy | 1 | 0.00 |
| ALBI On 04/08/2011 | | | Sell | 3 | 0.00 |
| ALBI On 04/08/2011 | | | Buy | 3 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 04/08/2011 | | | Buy | 70 | 83,155.81 |
| R186 On 04/08/2011 | | | Sell | 70 | 0.00 |
| R186 On 04/08/2011 | | | Buy | 8,647 | 10,272,118.04 |
| R186 On 04/08/2011 | | | Sell | 8,647 | 0.00 |
| R204 Bond Future | | | | | |
| R204 On 04/08/2011 | | | Sell | 70 | 0.00 |
| R204 On 04/08/2011 | | | Buy | 70 | 70,177.25 |
| R208 Bond Futures | | | | | |
| R208 On 04/08/2011 | | | Sell | 78 | 0.00 |
| R208 On 04/08/2011 | | | Buy | 78 | 72,212.01 |
| Grand Total for Daily Detailed Turnover: | | | | 8,869 | 10,497,663.12 |