



# Derivatives Daily Detailed Turnover Report

Date of Printout: 15/12/2008

| <b>Contract</b>                        | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--|---------------|------------|-----------------|-------------------------|-----------------------|
| <b>Feb 2009 R153 Future</b>            |               |            |                 |                         |                       |
| R153 On 05/02/2009 Bond Future         |               |            | Buy             | 13                      | 14,843.32             |
| R153 On 05/02/2009 Bond Future         |               |            | Sell            | 13                      | 0.00                  |
| <b>Jun 2009 \$ / R Currency Future</b> |               |            |                 |                         |                       |
| \$ / R On 12/06/2009 Currency Future   |               |            | Buy             | 3                       | 31.74                 |
| \$ / R On 12/06/2009 Currency Future   |               |            | Sell            | 3                       | 0.00                  |
| \$ / R On 12/06/2009 Currency Future   |               |            | Buy             | 15                      | 157.65                |
| \$ / R On 12/06/2009 Currency Future   |               |            | Sell            | 15                      | 0.00                  |
| <b>Mar 2009 \$ / R Currency Future</b> |               |            |                 |                         |                       |
| \$ / R On 16/03/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future   |               |            | Buy             | 1                       | 10.42                 |
| \$ / R On 16/03/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future   |               |            | Buy             | 1                       | 10.43                 |
| \$ / R On 16/03/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future   |               |            | Buy             | 1                       | 10.43                 |
| \$ / R On 16/03/2009 Currency Future   |               |            | Buy             | 1                       | 10.42                 |
| \$ / R On 16/03/2009 Currency Future   |               |            | Buy             | 1                       | 10.33                 |
| \$ / R On 16/03/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future   |               |            | Buy             | 4                       | 41.88                 |

|                                      |      |     |          |
|--------------------------------------|------|-----|----------|
| \$ / R On 16/03/2009 Currency Future | Sell | 4   | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Sell | 5   | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 5   | 51.95    |
| \$ / R On 16/03/2009 Currency Future | Buy  | 5   | 52.10    |
| \$ / R On 16/03/2009 Currency Future | Buy  | 5   | 52.13    |
| \$ / R On 16/03/2009 Currency Future | Sell | 5   | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Sell | 5   | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Sell | 10  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 10  | 103.30   |
| \$ / R On 16/03/2009 Currency Future | Sell | 10  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 10  | 104.30   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 10  | 104.26   |
| \$ / R On 16/03/2009 Currency Future | Sell | 10  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 11  | 113.63   |
| \$ / R On 16/03/2009 Currency Future | Sell | 11  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Sell | 14  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 14  | 144.46   |
| \$ / R On 16/03/2009 Currency Future | Sell | 15  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 15  | 156.29   |
| \$ / R On 16/03/2009 Currency Future | Sell | 20  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 20  | 208.38   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 20  | 208.38   |
| \$ / R On 16/03/2009 Currency Future | Sell | 20  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 25  | 258.07   |
| \$ / R On 16/03/2009 Currency Future | Sell | 25  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 50  | 516.18   |
| \$ / R On 16/03/2009 Currency Future | Sell | 50  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Sell | 50  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 50  | 516.18   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 50  | 524.04   |
| \$ / R On 16/03/2009 Currency Future | Sell | 50  | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 200 | 2,069.06 |
| \$ / R On 16/03/2009 Currency Future | Sell | 200 | 0.00     |
| \$ / R On 16/03/2009 Currency Future | Buy  | 200 | 2,071.94 |

| <b>Contract</b>                       | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|---------------------------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 200                     | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 414                     | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 414                     | 4,325.51              |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 1,262                   | 13,185.50             |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 1,262                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 1,353                   | 14,136.28             |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 1,353                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 2,000                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 2,000                   | 20,809.60             |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 4,910                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 4,910                   | 51,300.17             |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 7,939                   | 82,868.08             |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 7,939                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Sell            | 8,000                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future  |               |            | Buy             | 8,000                   | 83,679.20             |
| <b>Mar 2009 £ / R Currency Future</b> |               |            |                 |                         |                       |
| £ / R On 16/03/2009 Currency Future   |               |            | Buy             | 1                       | 15.80                 |
| £ / R On 16/03/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| £ / R On 16/03/2009 Currency Future   |               |            | Sell            | 50                      | 0.00                  |
| £ / R On 16/03/2009 Currency Future   |               |            | Buy             | 50                      | 792.50                |
| £ / R On 16/03/2009 Currency Future   |               |            | Buy             | 100                     | 1,570.00              |
| £ / R On 16/03/2009 Currency Future   |               |            | Sell            | 100                     | 0.00                  |
| £ / R On 16/03/2009 Currency Future   |               |            | Sell            | 300                     | 0.00                  |
| £ / R On 16/03/2009 Currency Future   |               |            | Buy             | 300                     | 4,602.24              |
| £ / R On 16/03/2009 Currency Future   |               |            | Buy             | 300                     | 4,670.55              |
| £ / R On 16/03/2009 Currency Future   |               |            | Sell            | 300                     | 0.00                  |
| <b>Mar 2009 € / R Currency Future</b> |               |            |                 |                         |                       |
| € / R On 16/03/2009 Currency Future   |               |            | Buy             | 5                       | 70.40                 |
| € / R On 16/03/2009 Currency Future   |               |            | Buy             | 5                       | 70.00                 |
| € / R On 16/03/2009 Currency Future   |               |            | Sell            | 5                       | 0.00                  |

|                                     |      |    |        |
|-------------------------------------|------|----|--------|
| € / R On 16/03/2009 Currency Future | Sell | 5  | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 5  | 69.50  |
| € / R On 16/03/2009 Currency Future | Buy  | 5  | 69.75  |
| € / R On 16/03/2009 Currency Future | Sell | 5  | 0.00   |
| € / R On 16/03/2009 Currency Future | Sell | 5  | 0.00   |
| € / R On 16/03/2009 Currency Future | Sell | 10 | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 10 | 141.28 |
| € / R On 16/03/2009 Currency Future | Sell | 10 | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 10 | 138.56 |

**Mar 2009 ZAAD / R Currency F**

|                                    |      |     |        |
|------------------------------------|------|-----|--------|
| ZAAD On 16/03/2009 Currency Future | Sell | 100 | 0.00   |
| ZAAD On 16/03/2009 Currency Future | Buy  | 100 | 687.88 |

**Grand Total for Daily Detailed Turnover: 27,509 305,584.04**