



# Derivatives Daily Detailed Turnover Report

Date of Printout: 29/12/2008

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Feb 2009 ALBI Future</b>					
ALBI On 05/02/2009 Index Future			Buy	1	0.00
ALBI On 05/02/2009 Index Future			Sell	1	0.00
ALBI On 05/02/2009 Index Future			Buy	3	0.00
ALBI On 05/02/2009 Index Future			Sell	3	0.00
ALBI On 05/02/2009 Index Future			Sell	3	0.00
ALBI On 05/02/2009 Index Future			Buy	3	0.00
ALBI On 05/02/2009 Index Future			Sell	6	0.00
ALBI On 05/02/2009 Index Future			Buy	6	0.00
ALBI On 05/02/2009 Index Future			Sell	13	0.00
ALBI On 05/02/2009 Index Future			Buy	13	0.00
ALBI On 05/02/2009 Index Future			Sell	13	0.00
ALBI On 05/02/2009 Index Future			Buy	13	0.00
ALBI On 05/02/2009 Index Future			Sell	13	0.00
ALBI On 05/02/2009 Index Future			Buy	13	0.00
ALBI On 05/02/2009 Index Future			Sell	19	0.00
ALBI On 05/02/2009 Index Future			Buy	19	0.00
ALBI On 05/02/2009 Index Future			Sell	29	0.00
ALBI On 05/02/2009 Index Future			Buy	29	0.00
<b>Feb 2009 R186 Future</b>					
R186 On 05/02/2009 Bond Future			Buy	14	18,817.97

R186 On 05/02/2009 Bond Future	Sell	14	0.00
<b>Feb 2009 R203 Future</b>			
R203 On 05/02/2009 Bond Future	Sell	3	0.00
R203 On 05/02/2009 Bond Future	Buy	3	3,286.49
R203 On 05/02/2009 Bond Future	Buy	8	8,763.97
R203 On 05/02/2009 Bond Future	Sell	8	0.00
R203 On 05/02/2009 Bond Future	Sell	27	0.00
R203 On 05/02/2009 Bond Future	Buy	27	29,578.41
<b>Jun 2009 ZAAD / R Currency F</b>			
ZAAD On 12/06/2009 Currency Future	Sell	60	0.00
ZAAD On 12/06/2009 Currency Future	Buy	60	410.89
ZAAD On 12/06/2009 Currency Future	Sell	60	0.00
ZAAD On 12/06/2009 Currency Future	Buy	60	412.88
<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	9.74
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	9.65
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	9.66
\$ / R On 16/03/2009 Currency Future	Buy	1	9.65
\$ / 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	9.75
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	9.80
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	9.76
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	3	29.10
\$ / R On 16/03/2009 Currency Future	Buy	3	29.31
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	48.62

<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	5	0.00
\$ / R On 16/03/2009 Currency Future			Buy	5	48.98
\$ / R On 16/03/2009 Currency Future			Sell	5	0.00
\$ / R On 16/03/2009 Currency Future			Buy	5	48.98
\$ / R On 16/03/2009 Currency Future			Sell	5	0.00
\$ / R On 16/03/2009 Currency Future			Buy	8	78.16
\$ / R On 16/03/2009 Currency Future			Sell	8	0.00
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	98.13
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	98.00
\$ / R On 16/03/2009 Currency Future			Buy	10	97.30
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	96.58
\$ / R On 16/03/2009 Currency Future			Buy	10	96.82
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	96.62
\$ / R On 16/03/2009 Currency Future			Buy	15	144.42
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	17	166.09
\$ / R On 16/03/2009 Currency Future			Sell	17	0.00
\$ / R On 16/03/2009 Currency Future			Sell	19	0.00
\$ / R On 16/03/2009 Currency Future			Buy	19	185.06
\$ / R On 16/03/2009 Currency Future			Buy	19	183.35
\$ / R On 16/03/2009 Currency Future			Sell	19	0.00
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	196.40
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	194.00

\$ / R On 16/03/2009 Currency Future	Buy	20	192.51
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Buy	20	195.99
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Buy	20	193.20
\$ / R On 16/03/2009 Currency Future	Buy	20	193.07
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Sell	30	0.00
\$ / R On 16/03/2009 Currency Future	Buy	30	291.00
\$ / R On 16/03/2009 Currency Future	Sell	30	0.00
\$ / R On 16/03/2009 Currency Future	Buy	30	288.90
\$ / R On 16/03/2009 Currency Future	Sell	49	0.00
\$ / R On 16/03/2009 Currency Future	Buy	49	471.65
\$ / R On 16/03/2009 Currency Future	Buy	50	483.00
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	100	983.80
\$ / R On 16/03/2009 Currency Future	Sell	100	0.00
\$ / R On 16/03/2009 Currency Future	Sell	100	0.00
\$ / R On 16/03/2009 Currency Future	Buy	100	982.00
\$ / R On 16/03/2009 Currency Future	Buy	100	973.00
\$ / R On 16/03/2009 Currency Future	Sell	100	0.00
\$ / R On 16/03/2009 Currency Future	Buy	141	1,376.16
\$ / R On 16/03/2009 Currency Future	Sell	141	0.00

**Mar 2009 £ / R Currency Future**

£ / R On 16/03/2009 Currency Future	Sell	2	0.00
£ / R On 16/03/2009 Currency Future	Buy	2	28.90
£ / R On 16/03/2009 Currency Future	Sell	3	0.00
£ / R On 16/03/2009 Currency Future	Buy	3	42.85
£ / R On 16/03/2009 Currency Future	Buy	4	56.80
£ / R On 16/03/2009 Currency Future	Sell	4	0.00
£ / R On 16/03/2009 Currency Future	Sell	7	0.00
£ / R On 16/03/2009 Currency Future	Buy	7	100.28
£ / R On 16/03/2009 Currency Future	Buy	10	144.00

<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	10	0.00
£ / R On 16/03/2009 Currency Future			Sell	10	0.00
£ / R On 16/03/2009 Currency Future			Buy	10	140.80
£ / R On 16/03/2009 Currency Future			Buy	10	141.50
£ / R On 16/03/2009 Currency Future			Sell	10	0.00
£ / R On 16/03/2009 Currency Future			Sell	10	0.00
£ / R On 16/03/2009 Currency Future			Buy	10	141.50
£ / R On 16/03/2009 Currency Future			Sell	10	0.00
£ / R On 16/03/2009 Currency Future			Buy	10	140.54
£ / R On 16/03/2009 Currency Future			Sell	14	0.00
£ / R On 16/03/2009 Currency Future			Buy	14	197.29
£ / R On 16/03/2009 Currency Future			Sell	20	0.00
£ / R On 16/03/2009 Currency Future			Buy	20	284.20
£ / R On 16/03/2009 Currency Future			Buy	20	287.00
£ / R On 16/03/2009 Currency Future			Sell	20	0.00
£ / R On 16/03/2009 Currency Future			Sell	25	0.00
£ / R On 16/03/2009 Currency Future			Buy	25	355.00
£ / R On 16/03/2009 Currency Future			Sell	50	0.00
£ / R On 16/03/2009 Currency Future			Buy	50	709.83
£ / R On 16/03/2009 Currency Future			Sell	100	0.00
£ / R On 16/03/2009 Currency Future			Buy	100	1,430.00
£ / R On 16/03/2009 Currency Future			Sell	100	0.00
£ / R On 16/03/2009 Currency Future			Buy	100	1,435.00
£ / R On 16/03/2009 Currency Future			Buy	100	1,420.00
£ / R On 16/03/2009 Currency Future			Sell	100	0.00
£ / R On 16/03/2009 Currency Future			Sell	100	0.00
£ / R On 16/03/2009 Currency Future			Buy	100	1,420.00
£ / R On 16/03/2009 Currency Future			Buy	200	2,856.00
£ / R On 16/03/2009 Currency Future			Sell	200	0.00
£ / R On 16/03/2009 Currency Future			Sell	200	0.00
£ / R On 16/03/2009 Currency Future			Buy	200	2,840.00

