



Derivatives Daily Detailed Turnover Report

Date of Printout: 07/01/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Feb 2009 ALBI Future					
ALBI On 05/02/2009 Index Future			Buy	2	0.00
ALBI On 05/02/2009 Index Future			Sell	2	0.00
Feb 2009 R153 Future					
R153 On 05/02/2009 Bond Future			Sell	17	0.00
R153 On 05/02/2009 Bond Future			Buy	17	19,394.18
R153 On 05/02/2009 Bond Future			Sell	1,056	0.00
R153 On 05/02/2009 Bond Future			Buy	1,056	1,205,589.69
Feb 2009 R186 Future					
R186 On 05/02/2009 Bond Future			Sell	20	0.00
R186 On 05/02/2009 Bond Future			Buy	20	26,144.88
R186 On 05/02/2009 Bond Future			Buy	69	90,118.40
R186 On 05/02/2009 Bond Future			Sell	69	0.00
R186 On 05/02/2009 Bond Future			Buy	600	785,410.50
R186 On 05/02/2009 Bond Future			Sell	600	0.00
Mar 2009 \$ / R Currency Future					
\$ / R On 16/03/2009 Currency Future			Buy	5	47.26
\$ / R On 16/03/2009 Currency Future			Sell	5	0.00
\$ / R On 16/03/2009 Currency Future			Sell	6	0.00
\$ / R On 16/03/2009 Currency Future			Buy	6	57.56

\$ / R On 16/03/2009 Currency Future	Sell	7	0.00
\$ / R On 16/03/2009 Currency Future	Buy	7	66.77
\$ / R On 16/03/2009 Currency Future	Buy	10	95.40
\$ / 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	95.32
\$ / R On 16/03/2009 Currency Future	Buy	15	143.25
\$ / R On 16/03/2009 Currency Future	Sell	15	0.00
\$ / R On 16/03/2009 Currency Future	Sell	18	0.00
\$ / R On 16/03/2009 Currency Future	Buy	18	172.26
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Buy	25	237.81
\$ / R On 16/03/2009 Currency Future	Sell	40	0.00
\$ / R On 16/03/2009 Currency Future	Buy	40	380.68
\$ / R On 16/03/2009 Currency Future	Sell	45	0.00
\$ / R On 16/03/2009 Currency Future	Buy	45	428.53
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	472.55
\$ / R On 16/03/2009 Currency Future	Buy	173	1,647.83
\$ / R On 16/03/2009 Currency Future	Sell	173	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2,000	19,130.00
\$ / R On 16/03/2009 Currency Future	Sell	2,000	0.00
\$ / R On 16/03/2009 Currency Future	Sell	2,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2,000	19,091.80

Mar 2009 £ / R Currency Future

£ / R On 16/03/2009 Currency Future	Sell	1	0.00
£ / R On 16/03/2009 Currency Future	Buy	1	14.36
£ / R On 16/03/2009 Currency Future	Buy	2	28.90
£ / R On 16/03/2009 Currency Future	Sell	2	0.00
£ / R On 16/03/2009 Currency Future	Sell	5	0.00
£ / R On 16/03/2009 Currency Future	Buy	5	71.40
£ / R On 16/03/2009 Currency Future	Buy	15	216.00
£ / R On 16/03/2009 Currency Future	Sell	15	0.00
£ / R On 16/03/2009 Currency Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 16/03/2009 Currency Future			Buy	20	286.00
£ / R On 16/03/2009 Currency Future			Buy	250	3,554.63
£ / R On 16/03/2009 Currency Future			Sell	250	0.00
Mar 2009 € / R Currency Future					
€ / R On 16/03/2009 Currency Future			Buy	10	131.17
€ / R On 16/03/2009 Currency Future			Sell	10	0.00
€ / R On 16/03/2009 Currency Future			Buy	10	130.34
€ / R On 16/03/2009 Currency Future			Sell	10	0.00
Mar 2009 ZAAD / R Currency F					
ZAAD On 16/03/2009 Currency Future			Sell	25	0.00
ZAAD On 16/03/2009 Currency Future			Buy	25	171.75
May 2009 R153 Future					
R153 On 07/05/2009 Bond Future			Buy	2,500	2,759,343.00
R153 On 07/05/2009 Bond Future			Sell	2,500	0.00
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	98.98
Grand Total for Daily Detailed Turnover:				9,016	4,932,771.18