



# Derivatives Daily Detailed Turnover Report

Date of Printout: 08/01/2009

| 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      | 3                | 0.00           |
| ALBI On 05/02/2009 Index Future        |        |     | Sell     | 3                | 0.00           |
| <b>Feb 2009 R186 Future</b>            |        |     |          |                  |                |
| R186 On 05/02/2009 Bond Future         |        |     | Buy      | 1,715            | 2,215,422.77   |
| R186 On 05/02/2009 Bond Future         |        |     | Sell     | 1,715            | 0.00           |
| <b>Jun 2009 \$ / R Currency Future</b> |        |     |          |                  |                |
| \$ / R On 12/06/2009 Currency Future   |        |     | Buy      | 5                | 50.50          |
| \$ / R On 12/06/2009 Currency Future   |        |     | Sell     | 5                | 0.00           |
| <b>Jun 2009 € / R Currency Future</b>  |        |     |          |                  |                |
| € / R On 12/06/2009 Currency Future    |        |     | Sell     | 20               | 0.00           |
| € / R On 12/06/2009 Currency Future    |        |     | Buy      | 20               | 275.00         |
| <b>Jun 2009 ZAAD / R Currency F</b>    |        |     |          |                  |                |
| ZAAD On 12/06/2009 Currency Future     |        |     | Sell     | 100              | 0.00           |
| ZAAD On 12/06/2009 Currency Future     |        |     | Buy      | 100              | 704.43         |
| ZAAD On 12/06/2009 Currency Future     |        |     | Buy      | 100              | 707.36         |
| ZAAD On 12/06/2009 Currency Future     |        |     | Sell     | 100              | 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  | 9.90   |
| \$ / R On 16/03/2009 Currency Future | Sell | 1  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 1  | 9.79   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 2  | 19.84  |
| \$ / R On 16/03/2009 Currency Future | Sell | 2  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 3  | 29.76  |
| \$ / R On 16/03/2009 Currency Future | Sell | 3  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Sell | 3  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 3  | 29.74  |
| \$ / R On 16/03/2009 Currency Future | Sell | 3  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 3  | 29.42  |
| \$ / R On 16/03/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 5  | 49.71  |
| \$ / R On 16/03/2009 Currency Future | Buy  | 10 | 98.71  |
| \$ / 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 | 99.13  |
| \$ / R On 16/03/2009 Currency Future | Buy  | 10 | 98.28  |
| \$ / R On 16/03/2009 Currency Future | Sell | 10 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Sell | 13 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 13 | 129.23 |
| \$ / R On 16/03/2009 Currency Future | Sell | 20 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 20 | 198.40 |
| \$ / R On 16/03/2009 Currency Future | Sell | 20 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 20 | 196.90 |
| \$ / R On 16/03/2009 Currency Future | Sell | 25 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 25 | 246.43 |
| \$ / R On 16/03/2009 Currency Future | Sell | 25 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 25 | 245.86 |
| \$ / R On 16/03/2009 Currency Future | Sell | 40 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 40 | 394.44 |
| \$ / R On 16/03/2009 Currency Future | Sell | 40 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 40 | 393.37 |
| \$ / R On 16/03/2009 Currency Future | Sell | 40 | 0.00   |

| Contract                              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---------------------------------------|--------|-----|----------|------------------|----------------|
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 40               | 394.66         |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 50               | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 50               | 494.20         |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 50               | 492.27         |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 50               | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 100              | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 100              | 986.20         |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 500              | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 500              | 4,947.20       |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 500              | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 500              | 4,915.10       |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 700              | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 700              | 6,947.50       |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 2,000            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 2,000            | 19,747.20      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 2,000            | 19,333.20      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 2,000            | 0.00           |
| <b>Mar 2009 £ / R Currency Future</b> |        |     |          |                  |                |
| £ / R On 16/03/2009 Currency Future   |        |     | Sell     | 2                | 0.00           |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 2                | 30.10          |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 2                | 29.35          |
| £ / R On 16/03/2009 Currency Future   |        |     | Sell     | 2                | 0.00           |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 4                | 60.00          |
| £ / 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                | 74.75          |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 15               | 225.00         |
| £ / 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               | 270.00         |

|                                     |      |       |           |
|-------------------------------------|------|-------|-----------|
| £ / R On 16/03/2009 Currency Future | Buy  | 30    | 448.12    |
| £ / R On 16/03/2009 Currency Future | Sell | 30    | 0.00      |
| £ / R On 16/03/2009 Currency Future | Sell | 200   | 0.00      |
| £ / R On 16/03/2009 Currency Future | Buy  | 200   | 3,000.00  |
| £ / R On 16/03/2009 Currency Future | Sell | 1,000 | 0.00      |
| £ / R On 16/03/2009 Currency Future | Buy  | 1,000 | 14,598.80 |

**Mar 2009 € / R Currency Future**

|                                     |      |    |        |
|-------------------------------------|------|----|--------|
| € / R On 16/03/2009 Currency Future | Sell | 10 | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 10 | 133.75 |
| € / R On 16/03/2009 Currency Future | Sell | 10 | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 10 | 132.95 |
| € / R On 16/03/2009 Currency Future | Buy  | 10 | 133.70 |
| € / R On 16/03/2009 Currency Future | Sell | 10 | 0.00   |

**Mar 2009 ZAAD / R Currency F**

|                                    |      |    |        |
|------------------------------------|------|----|--------|
| ZAAD On 16/03/2009 Currency Future | Buy  | 25 | 173.75 |
| ZAAD On 16/03/2009 Currency Future | Sell | 25 | 0.00   |

**May 2009 R153 Future**

|                                |      |     |            |
|--------------------------------|------|-----|------------|
| R153 On 07/05/2009 Bond Future | Sell | 306 | 0.00       |
| R153 On 07/05/2009 Bond Future | Buy  | 306 | 337,743.58 |

**Sep 2009 \$ / R Currency Future**

|                                      |      |    |        |
|--------------------------------------|------|----|--------|
| \$ / R On 14/09/2009 Currency Future | Buy  | 13 | 132.86 |
| \$ / R On 14/09/2009 Currency Future | Sell | 13 | 0.00   |

**Grand Total for Daily Detailed Turnover: 9,764 2,634,883.18**