



Derivatives Daily Detailed Turnover Report

Date of Printout: 30/01/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Feb 2009 ALBI Future					
ALBI On 05/02/2009 Index Future			Sell	20	0.00
ALBI On 05/02/2009 Index Future			Buy	20	0.00
ALBI On 05/02/2009 Index Future			Buy	50	0.00
ALBI On 05/02/2009 Index Future			Sell	50	0.00
Feb 2009 GOVI Future					
GOVI On 05/02/2009 jGovi			Sell	362	0.00
GOVI On 05/02/2009 jGovi			Buy	362	1,083,911.26
Feb 2009 R153 Future					
R153 On 05/02/2009 Bond Future			Sell	3	0.00
R153 On 05/02/2009 Bond Future			Buy	3	3,447.53
Feb 2009 R157 Future					
R157 On 05/02/2009 Bond Future			Sell	14	0.00
R157 On 05/02/2009 Bond Future			Buy	14	19,268.98
R157 On 05/02/2009 Bond Future			Sell	94	0.00
R157 On 05/02/2009 Bond Future			Buy	94	129,377.42
R157 On 05/02/2009 Bond Future			Sell	1,300	0.00
R157 On 05/02/2009 Bond Future			Buy	1,300	1,784,125.98
Feb 2009 R201 Future					

R201 On 05/02/2009 Bond Future	Sell	2	0.00
R201 On 05/02/2009 Bond Future	Buy	2	2,150.43
Feb 2009 R203 Future			
R203 On 05/02/2009 Bond Future	Buy	38	40,554.06
R203 On 05/02/2009 Bond Future	Sell	38	0.00
Feb 2009 R204 Future			
R204 On 05/02/2009 Bond Future	Buy	9	9,252.65
R204 On 05/02/2009 Bond Future	Sell	9	0.00
Jun 2009 \$ / R Currency Future			
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	20.98
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	52.73
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	104.78
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	104.78
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	104.78
\$ / R On 12/06/2009 Currency Future	Buy	10	104.78
\$ / R On 12/06/2009 Currency Future	Buy	10	104.78
\$ / R On 12/06/2009 Currency Future	Buy	10	104.73
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	104.70
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	104.50
\$ / R On 12/06/2009 Currency Future	Buy	10	104.66
\$ / R On 12/06/2009 Currency Future	Buy	10	104.40

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	105.12
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	5,207.15
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	5,235.00
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	5,258.50
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,475.60
Jun 2009 £ / R Currency Future					
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Buy	5	75.13
£ / R On 12/06/2009 Currency Future			Buy	20	300.00
£ / R On 12/06/2009 Currency Future			Sell	20	0.00
Jun 2009 € / R Currency Future					
€ / R On 12/06/2009 Currency Future			Sell	15	0.00
€ / R On 12/06/2009 Currency Future			Buy	15	203.18
Jun 2009 ZAAD / R Currency F					
ZAAD On 12/06/2009 Currency Future			Buy	60	400.46
ZAAD On 12/06/2009 Currency Future			Sell	60	0.00
ZAAD On 12/06/2009 Currency Future			Sell	100	0.00
ZAAD On 12/06/2009 Currency Future			Buy	100	667.40
Mar 2009 \$ / R Currency Future					
\$ / R On 16/03/2009 Currency Future			Buy	1	10.27
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	10.24
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Sell	2	0.00

\$ / R On 16/03/2009 Currency Future	Sell	2	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2	20.51
\$ / R On 16/03/2009 Currency Future	Buy	2	20.45
\$ / R On 16/03/2009 Currency Future	Buy	3	30.81
\$ / 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	30.86
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	3	30.69
\$ / R On 16/03/2009 Currency Future	Buy	3	30.78
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	4	41.07
\$ / R On 16/03/2009 Currency Future	Buy	4	40.88
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	4	40.84
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.23
\$ / 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	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.30
\$ / R On 16/03/2009 Currency Future	Buy	5	51.25
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.42
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.40
\$ / R On 16/03/2009 Currency Future	Sell	7	0.00
\$ / R On 16/03/2009 Currency Future	Buy	7	71.82
\$ / 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	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	103.27
\$ / R On 16/03/2009 Currency Future	Buy	10	103.50

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	102.44
\$ / R On 16/03/2009 Currency Future			Buy	10	103.00
\$ / 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			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	102.70
\$ / R On 16/03/2009 Currency Future			Buy	10	102.69
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	102.69
\$ / 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	102.69
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	102.86
\$ / R On 16/03/2009 Currency Future			Buy	10	102.80
\$ / R On 16/03/2009 Currency Future			Buy	10	102.89
\$ / 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	102.65
\$ / R On 16/03/2009 Currency Future			Buy	10	102.50
\$ / 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			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	15	154.95
\$ / R On 16/03/2009 Currency Future			Buy	20	205.70
\$ / 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			Buy	20	204.88
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.95

\$ / R On 16/03/2009 Currency Future	Buy	25	254.87
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Buy	25	257.22
\$ / R On 16/03/2009 Currency Future	Buy	25	256.93
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Buy	25	256.72
\$ / R On 16/03/2009 Currency Future	Buy	25	257.34
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Buy	25	257.32
\$ / R On 16/03/2009 Currency Future	Buy	25	257.22
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	512.33
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	513.00
\$ / R On 16/03/2009 Currency Future	Buy	160	1,650.80
\$ / R On 16/03/2009 Currency Future	Sell	160	0.00
\$ / R On 16/03/2009 Currency Future	Buy	300	3,078.00
\$ / R On 16/03/2009 Currency Future	Sell	300	0.00
\$ / R On 16/03/2009 Currency Future	Sell	300	0.00
\$ / R On 16/03/2009 Currency Future	Buy	300	3,033.99
\$ / R On 16/03/2009 Currency Future	Sell	300	0.00
\$ / R On 16/03/2009 Currency Future	Buy	300	3,081.66
\$ / R On 16/03/2009 Currency Future	Sell	400	0.00
\$ / R On 16/03/2009 Currency Future	Buy	400	4,142.00
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,141.85
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,062.50
\$ / R On 16/03/2009 Currency Future	Buy	500	4,995.25
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 16/03/2009 Currency Future			Buy	1,000	10,236.00
\$ / R On 16/03/2009 Currency Future			Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,500	25,750.00
\$ / R On 16/03/2009 Currency Future			Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,500	25,478.00
\$ / R On 16/03/2009 Currency Future			Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	2,680	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,680	27,362.80
\$ / R On 16/03/2009 Currency Future			Buy	2,800	28,602.00
\$ / R On 16/03/2009 Currency Future			Sell	2,800	0.00
Mar 2009 £ / R Currency Future					
£ / R On 16/03/2009 Currency Future			Buy	2	29.50
£ / R On 16/03/2009 Currency Future			Sell	2	0.00
£ / R On 16/03/2009 Currency Future			Buy	5	73.05
£ / R On 16/03/2009 Currency Future			Sell	5	0.00
£ / R On 16/03/2009 Currency Future			Buy	5	73.09
£ / R On 16/03/2009 Currency Future			Sell	5	0.00
£ / R On 16/03/2009 Currency Future			Buy	5	73.75
£ / R On 16/03/2009 Currency Future			Sell	5	0.00
£ / R On 16/03/2009 Currency Future			Buy	7	102.90
£ / R On 16/03/2009 Currency Future			Sell	7	0.00
£ / R On 16/03/2009 Currency Future			Buy	10	146.50
£ / 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	147.00
£ / R On 16/03/2009 Currency Future			Buy	50	738.75
£ / R On 16/03/2009 Currency Future			Sell	50	0.00
£ / R On 16/03/2009 Currency Future			Sell	300	0.00
£ / R On 16/03/2009 Currency Future			Buy	300	4,313.49

Mar 2009 € / R Currency Future

€ / R On 16/03/2009 Currency Future	Buy	3	39.54
€ / R On 16/03/2009 Currency Future	Sell	3	0.00
€ / R On 16/03/2009 Currency Future	Sell	6	0.00
€ / R On 16/03/2009 Currency Future	Buy	6	79.32
May 2009 ALBI Future			
ALBI On 07/05/2009 Index Future	Buy	49	0.00
ALBI On 07/05/2009 Index Future	Sell	49	0.00
ALBI On 07/05/2009 Index Future	Sell	285	0.00
ALBI On 07/05/2009 Index Future	Buy	285	0.00
May 2009 GOVI Future			
GOVI On 07/05/2009 jGovi	Buy	45	137,273.85
GOVI On 07/05/2009 jGovi	Sell	45	0.00
May 2009 R186 Future			
R186 On 07/05/2009 Bond Future	Buy	8,206	10,753,729.95
R186 On 07/05/2009 Bond Future	Sell	8,206	0.00
May 2009 R201 Future			
R201 On 07/05/2009 Bond Future	Buy	2	2,205.71
R201 On 07/05/2009 Bond Future	Sell	2	0.00
May 2009 R203 Future			
R203 On 07/05/2009 Bond Future	Sell	8	0.00
R203 On 07/05/2009 Bond Future	Buy	8	8,421.68
R203 On 07/05/2009 Bond Future	Buy	17	17,896.06
R203 On 07/05/2009 Bond Future	Sell	17	0.00
R203 On 07/05/2009 Bond Future	Sell	24	0.00
R203 On 07/05/2009 Bond Future	Buy	24	25,265.03
May 2009 R204 Future			
R204 On 07/05/2009 Bond Future	Buy	8	8,436.20
R204 On 07/05/2009 Bond Future	Sell	8	0.00
May 2009 R206 Future			
R206 On 07/05/2009 Bond Future	Sell	1	0.00
R206 On 07/05/2009 Bond Future	Buy	1	1,031.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
May 2009 R209 Future					
R209 On 07/05/2009 Bond Future			Sell	160	0.00
R209 On 07/05/2009 Bond Future			Buy	160	142,008.93
R209 On 07/05/2009 Bond Future			Sell	4,073	0.00
R209 On 07/05/2009 Bond Future			Buy	4,073	3,565,337.61
Sep 2009 ZAAD / R Currency F					
ZAAD On 14/09/2009 Currency Future			Buy	30	202.50
ZAAD On 14/09/2009 Currency Future			Sell	30	0.00
Grand Total for Daily Detailed Turnover:				33,012	17,922,046.78