



# Derivatives Daily Detailed Turnover Report

Date of Printout: 04/02/2009

| <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         |               |            | Sell            | 1,228                   | 0.00                  |
| R153 On 05/02/2009 Bond Future         |               |            | Buy             | 1,228                   | 1,407,718.54          |
| <b>Feb 2009 R157 Future</b>            |               |            |                 |                         |                       |
| R157 On 05/02/2009 Bond Future         |               |            | Sell            | 196                     | 0.00                  |
| R157 On 05/02/2009 Bond Future         |               |            | Buy             | 196                     | 267,379.65            |
| R157 On 05/02/2009 Bond Future         |               |            | Sell            | 772                     | 0.00                  |
| R157 On 05/02/2009 Bond Future         |               |            | Buy             | 772                     | 1,053,148.43          |
| <b>Feb 2009 R186 Future</b>            |               |            |                 |                         |                       |
| R186 On 05/02/2009 Bond Future         |               |            | Buy             | 162                     | 203,058.48            |
| R186 On 05/02/2009 Bond Future         |               |            | Sell            | 162                     | 0.00                  |
| R186 On 05/02/2009 Bond Future         |               |            | Buy             | 600                     | 753,668.04            |
| R186 On 05/02/2009 Bond Future         |               |            | Sell            | 600                     | 0.00                  |
| <b>Jun 2009 \$ / R Currency Future</b> |               |            |                 |                         |                       |
| \$ / R On 12/06/2009 Currency Future   |               |            | Buy             | 5                       | 51.53                 |
| \$ / R On 12/06/2009 Currency Future   |               |            | Sell            | 5                       | 0.00                  |
| \$ / R On 12/06/2009 Currency Future   |               |            | Sell            | 10                      | 0.00                  |
| \$ / R On 12/06/2009 Currency Future   |               |            | Buy             | 10                      | 103.05                |
| \$ / R On 12/06/2009 Currency Future   |               |            | Sell            | 30                      | 0.00                  |
| \$ / R On 12/06/2009 Currency Future   |               |            | Buy             | 30                      | 309.00                |

|  |      |       |           |
|--|------|-------|-----------|
| \$ / R On 12/06/2009 Currency Future   | Buy  | 1,000 | 10,396.60 |
| \$ / R On 12/06/2009 Currency Future   | Sell | 1,000 | 0.00      |
| \$ / R On 12/06/2009 Currency Future   | Buy  | 2,250 | 23,443.88 |
| \$ / R On 12/06/2009 Currency Future   | Sell | 2,250 | 0.00      |
| <b>Jun 2009 £ / R Currency Future</b>  |      |       |           |
| £ / R On 12/06/2009 Currency Future    | Sell | 155   | 0.00      |
| £ / R On 12/06/2009 Currency Future    | Buy  | 155   | 2,314.21  |
| <b>Jun 2009 € / R Currency Future</b>  |      |       |           |
| € / R On 12/06/2009 Currency Future    | Buy  | 150   | 1,875.00  |
| € / R On 12/06/2009 Currency Future    | Sell | 150   | 0.00      |
| € / R On 12/06/2009 Currency Future    | Buy  | 150   | 1,999.86  |
| € / R On 12/06/2009 Currency Future    | Sell | 150   | 0.00      |
| € / R On 12/06/2009 Currency Future    | Buy  | 150   | 1,995.45  |
| € / R On 12/06/2009 Currency Future    | Sell | 150   | 0.00      |
| € / R On 12/06/2009 Currency Future    | Buy  | 150   | 1,890.00  |
| € / R On 12/06/2009 Currency Future    | Sell | 150   | 0.00      |
| <b>Jun 2009 ZAAD / R Currency F</b>    |      |       |           |
| ZAAD On 12/06/2009 Currency Future     | Sell | 200   | 0.00      |
| ZAAD On 12/06/2009 Currency Future     | Buy  | 200   | 1,325.44  |
| <b>Mar 2009 \$ / R Currency Future</b> |      |       |           |
| \$ / R On 16/03/2009 Currency Future   | Buy  | 1     | 10.12     |
| \$ / 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     | 20.26     |
| \$ / R On 16/03/2009 Currency Future   | Buy  | 2     | 20.30     |
| \$ / R On 16/03/2009 Currency Future   | Buy  | 4     | 40.60     |
| \$ / R On 16/03/2009 Currency Future   | Sell | 4     | 0.00      |
| \$ / R On 16/03/2009 Currency Future   | Sell | 4     | 0.00      |
| \$ / R On 16/03/2009 Currency Future   | Buy  | 4     | 40.52     |
| \$ / R On 16/03/2009 Currency Future   | Buy  | 5     | 50.52     |
| \$ / R On 16/03/2009 Currency Future   | Sell | 5     | 0.00      |
| \$ / R On 16/03/2009 Currency Future   | Sell | 5     | 0.00      |

| <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 |               |            | Buy             | 5                       | 51.10                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 5                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 5                       | 51.10                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 5                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 5                       | 51.10                 |
| \$ / 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                       | 50.90                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 5                       | 50.69                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 6                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 6                       | 60.76                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 6                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 6                       | 61.20                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 6                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 6                       | 60.77                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 7                       | 71.01                 |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 7                       | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 101.51                |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 10                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 101.60                |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 10                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 101.41                |
| \$ / 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 |               |            | Sell            | 10                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 102.30                |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 102.30                |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 101.49                |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 10                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 10                      | 102.30                |

|                                      |      |       |           |
|--------------------------------------|------|-------|-----------|
| \$ / R On 16/03/2009 Currency Future | Buy  | 10    | 102.20    |
| \$ / R On 16/03/2009 Currency Future | Sell | 10    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Sell | 11    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 11    | 111.44    |
| \$ / R On 16/03/2009 Currency Future | Sell | 15    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 15    | 151.38    |
| \$ / R On 16/03/2009 Currency Future | Buy  | 15    | 151.97    |
| \$ / R On 16/03/2009 Currency Future | Sell | 15    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 15    | 152.25    |
| \$ / R On 16/03/2009 Currency Future | Sell | 15    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 20    | 203.00    |
| \$ / 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    | 252.63    |
| \$ / R On 16/03/2009 Currency Future | Sell | 35    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 35    | 357.70    |
| \$ / R On 16/03/2009 Currency Future | Buy  | 40    | 408.58    |
| \$ / R On 16/03/2009 Currency Future | Sell | 40    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 40    | 408.06    |
| \$ / R On 16/03/2009 Currency Future | Sell | 40    | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Sell | 112   | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 112   | 1,133.05  |
| \$ / R On 16/03/2009 Currency Future | Buy  | 112   | 1,138.52  |
| \$ / R On 16/03/2009 Currency Future | Sell | 112   | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Sell | 414   | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 414   | 4,231.37  |
| \$ / R On 16/03/2009 Currency Future | Buy  | 1,000 | 10,139.50 |
| \$ / R On 16/03/2009 Currency Future | Sell | 1,000 | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Sell | 1,000 | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 1,000 | 10,144.90 |
| \$ / R On 16/03/2009 Currency Future | Sell | 1,000 | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Sell | 1,000 | 0.00      |
| \$ / R On 16/03/2009 Currency Future | Buy  | 1,000 | 10,147.40 |
| \$ / R On 16/03/2009 Currency Future | Buy  | 1,000 | 10,144.90 |

| Contract                              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---------------------------------------|--------|-----|----------|------------------|----------------|
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 1,000            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 1,000            | 10,170.50      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 1,000            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 1,000            | 10,149.90      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 1,262            | 12,898.52      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 1,262            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 4,910            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 4,910            | 50,183.64      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 5,000            | 51,047.00      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 5,000            | 51,023.50      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 5,000            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 5,000            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 5,000            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 5,000            | 50,572.50      |
| \$ / R On 16/03/2009 Currency Future  |        |     | Sell     | 7,939            | 0.00           |
| \$ / R On 16/03/2009 Currency Future  |        |     | Buy      | 7,939            | 81,221.53      |
| <b>Mar 2009 £ / R Currency Future</b> |        |     |          |                  |                |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 35               | 514.44         |
| £ / R On 16/03/2009 Currency Future   |        |     | Sell     | 35               | 0.00           |
| £ / R On 16/03/2009 Currency Future   |        |     | Sell     | 35               | 0.00           |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 35               | 514.44         |
| £ / R On 16/03/2009 Currency Future   |        |     | Sell     | 70               | 0.00           |
| £ / R On 16/03/2009 Currency Future   |        |     | Buy      | 70               | 1,028.87       |
| <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                | 13.01          |
| € / R On 16/03/2009 Currency Future   |        |     | Sell     | 5                | 0.00           |
| € / R On 16/03/2009 Currency Future   |        |     | Buy      | 5                | 65.00          |
| € / R On 16/03/2009 Currency Future   |        |     | Buy      | 20               | 260.80         |
| € / R On 16/03/2009 Currency Future   |        |     | Sell     | 20               | 0.00           |

**May 2009 R157 Future**

|                                |      |     |              |
|--------------------------------|------|-----|--------------|
| R157 On 07/05/2009 Bond Future | Buy  | 196 | 259,593.34   |
| R157 On 07/05/2009 Bond Future | Sell | 196 | 0.00         |
| R157 On 07/05/2009 Bond Future | Sell | 772 | 0.00         |
| R157 On 07/05/2009 Bond Future | Buy  | 772 | 1,022,479.88 |

**May 2009 R186 Future**

|                                |      |     |            |
|--------------------------------|------|-----|------------|
| R186 On 07/05/2009 Bond Future | Sell | 162 | 0.00       |
| R186 On 07/05/2009 Bond Future | Buy  | 162 | 208,569.88 |

**May 2009 R206 Future**

|                                |      |     |            |
|--------------------------------|------|-----|------------|
| R206 On 07/05/2009 Bond Future | Sell | 486 | 0.00       |
| R206 On 07/05/2009 Bond Future | Buy  | 486 | 499,976.92 |

**Sep 2009 ZAAD / R Currency F**

|                                    |      |    |        |
|------------------------------------|------|----|--------|
| ZAAD On 14/09/2009 Currency Future | Buy  | 60 | 400.80 |
| ZAAD On 14/09/2009 Currency Future | Sell | 60 | 0.00   |

**Grand Total for Daily Detailed Turnover:****45,163                      6,092,144.34**