



Derivatives Daily Detailed Turnover Report

Date of Printout: 06/02/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jun 2009 \$ / R Currency Future					
\$ / R On 12/06/2009 Currency Future			Buy	1	10.20
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.13
\$ / R On 12/06/2009 Currency Future			Buy	1	10.07
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	50.50
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	255.45
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	511.27
\$ / R On 12/06/2009 Currency Future			Buy	50	510.00
\$ / R On 12/06/2009 Currency Future			Buy	70	700.62
\$ / R On 12/06/2009 Currency Future			Sell	70	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	1,027.50
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	1,018.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00

\$ / R On 12/06/2009 Currency Future	Buy	100	1,000.88
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Sell	200	0.00
\$ / R On 12/06/2009 Currency Future	Buy	200	2,008.76

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	64.75
€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	20	258.00
€ / R On 12/06/2009 Currency Future	Buy	20	260.00
€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	40	520.00
€ / R On 12/06/2009 Currency Future	Sell	40	0.00

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	9.85
\$ / R On 16/03/2009 Currency Future	Buy	1	9.89
\$ / 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	10.10
\$ / R On 16/03/2009 Currency Future	Buy	1	10.00
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2	19.76
\$ / R On 16/03/2009 Currency Future	Sell	2	0.00
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	3	30.15
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	3	30.08
\$ / R On 16/03/2009 Currency Future	Buy	3	30.05
\$ / 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	39.62
\$ / R On 16/03/2009 Currency Future	Buy	5	49.30

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 16/03/2009 Currency Future			Sell	5	0.00
\$ / R On 16/03/2009 Currency Future			Buy	5	49.41
\$ / 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	50.00
\$ / R On 16/03/2009 Currency Future			Buy	5	49.85
\$ / 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	49.77
\$ / R On 16/03/2009 Currency Future			Buy	5	50.00
\$ / R On 16/03/2009 Currency Future			Sell	5	0.00
\$ / R On 16/03/2009 Currency Future			Buy	7	69.83
\$ / R On 16/03/2009 Currency Future			Sell	7	0.00
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	98.31
\$ / R On 16/03/2009 Currency Future			Buy	10	98.21
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	99.30
\$ / 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	99.31
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	99.81
\$ / R On 16/03/2009 Currency Future			Buy	10	100.16
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	15	148.58
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	17	167.96
\$ / R On 16/03/2009 Currency Future			Sell	17	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	198.60
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00

\$ / R On 16/03/2009 Currency Future	Buy	20	199.00
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Sell	21	0.00
\$ / R On 16/03/2009 Currency Future	Buy	21	206.43
\$ / R On 16/03/2009 Currency Future	Buy	23	231.77
\$ / R On 16/03/2009 Currency Future	Sell	23	0.00
\$ / R On 16/03/2009 Currency Future	Buy	25	245.38
\$ / 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	248.25
\$ / R On 16/03/2009 Currency Future	Sell	25	0.00
\$ / R On 16/03/2009 Currency Future	Buy	25	249.13
\$ / R On 16/03/2009 Currency Future	Sell	29	0.00
\$ / R On 16/03/2009 Currency Future	Buy	29	285.65
\$ / R On 16/03/2009 Currency Future	Buy	30	295.27
\$ / R On 16/03/2009 Currency Future	Sell	30	0.00
\$ / R On 16/03/2009 Currency Future	Sell	40	0.00
\$ / R On 16/03/2009 Currency Future	Buy	40	392.80
\$ / R On 16/03/2009 Currency Future	Buy	45	446.85
\$ / R On 16/03/2009 Currency Future	Sell	45	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	498.00
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	493.50
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	500.28
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	498.00
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Sell	60	0.00
\$ / R On 16/03/2009 Currency Future	Buy	60	597.61
\$ / R On 16/03/2009 Currency Future	Sell	80	0.00
\$ / R On 16/03/2009 Currency Future	Buy	80	798.40
\$ / R On 16/03/2009 Currency Future	Sell	80	0.00
\$ / R On 16/03/2009 Currency Future	Buy	80	796.40

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 16/03/2009 Currency Future			Buy	100	1,000.65
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Sell	140	0.00
\$ / R On 16/03/2009 Currency Future			Buy	140	1,411.55
\$ / R On 16/03/2009 Currency Future			Sell	150	0.00
\$ / R On 16/03/2009 Currency Future			Buy	150	1,503.38
\$ / R On 16/03/2009 Currency Future			Buy	200	2,009.40
\$ / 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	2,003.28
\$ / R On 16/03/2009 Currency Future			Sell	400	0.00
\$ / R On 16/03/2009 Currency Future			Buy	400	4,003.20
\$ / R On 16/03/2009 Currency Future			Buy	500	4,980.00
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	500	4,980.00
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	500	4,980.10
\$ / R On 16/03/2009 Currency Future			Buy	500	4,980.10
\$ / R On 16/03/2009 Currency Future			Buy	1,050	10,518.38
\$ / R On 16/03/2009 Currency Future			Sell	1,050	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,050	20,494.88
\$ / R On 16/03/2009 Currency Future			Sell	2,050	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,500	24,968.50
\$ / R On 16/03/2009 Currency Future			Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,500	25,006.00
\$ / R On 16/03/2009 Currency Future			Sell	3,000	0.00
\$ / R On 16/03/2009 Currency Future			Buy	3,000	29,527.20
\$ / R On 16/03/2009 Currency Future			Sell	3,100	0.00

\$ / R On 16/03/2009 Currency Future	Buy	3,100	31,054.25
\$ / R On 16/03/2009 Currency Future	Sell	5,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5,000	49,677.50
\$ / R On 16/03/2009 Currency Future	Sell	6,125	0.00
\$ / R On 16/03/2009 Currency Future	Buy	6,125	61,005.00

Mar 2009 £ / R Currency Future

£ / R On 16/03/2009 Currency Future	Buy	43	631.76
£ / R On 16/03/2009 Currency Future	Sell	43	0.00
£ / R On 16/03/2009 Currency Future	Sell	400	0.00
£ / R On 16/03/2009 Currency Future	Buy	400	5,850.88

Mar 2009 € / R Currency Future

€ / R On 16/03/2009 Currency Future	Buy	5	64.00
€ / R On 16/03/2009 Currency Future	Sell	5	0.00
€ / R On 16/03/2009 Currency Future	Buy	10	127.72
€ / R On 16/03/2009 Currency Future	Sell	10	0.00
€ / R On 16/03/2009 Currency Future	Buy	10	126.50
€ / R On 16/03/2009 Currency Future	Sell	10	0.00
€ / R On 16/03/2009 Currency Future	Buy	10	127.50
€ / R On 16/03/2009 Currency Future	Sell	10	0.00
€ / R On 16/03/2009 Currency Future	Buy	15	191.40
€ / R On 16/03/2009 Currency Future	Sell	15	0.00
€ / R On 16/03/2009 Currency Future	Sell	15	0.00
€ / R On 16/03/2009 Currency Future	Buy	15	191.61
€ / R On 16/03/2009 Currency Future	Buy	21	267.23
€ / R On 16/03/2009 Currency Future	Sell	21	0.00
€ / R On 16/03/2009 Currency Future	Buy	40	506.00
€ / R On 16/03/2009 Currency Future	Sell	40	0.00
€ / R On 16/03/2009 Currency Future	Sell	400	0.00
€ / R On 16/03/2009 Currency Future	Sell	400	0.00
€ / R On 16/03/2009 Currency Future	Buy	400	5,084.72
€ / R On 16/03/2009 Currency Future	Buy	400	5,092.00

Mar 2009 ZAAD / R Currency F

ZAAD On 16/03/2009 Currency Future	Buy	2,000	13,045.20
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ZAAD On 16/03/2009 Currency Future			Sell	2,000	0.00
May 2009 R157 Future					
R157 On 07/05/2009 Bond Future			Buy	6	7,909.19
R157 On 07/05/2009 Bond Future			Sell	6	0.00
R157 On 07/05/2009 Bond Future			Sell	10	0.00
R157 On 07/05/2009 Bond Future			Buy	10	13,203.19
R157 On 07/05/2009 Bond Future			Sell	13	0.00
R157 On 07/05/2009 Bond Future			Buy	13	17,136.58
R157 On 07/05/2009 Bond Future			Sell	84	0.00
R157 On 07/05/2009 Bond Future			Buy	84	110,728.69
R157 On 07/05/2009 Bond Future			Sell	103	0.00
R157 On 07/05/2009 Bond Future			Buy	103	135,771.44
May 2009 R186 Future					
R186 On 07/05/2009 Bond Future			Sell	90	0.00
R186 On 07/05/2009 Bond Future			Buy	90	114,828.13
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	5	51.50
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	51.45
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	154.05
Grand Total for Daily Detailed Turnover:				33,874	732,110.82