



Derivatives Daily Detailed Turnover Report

Date of Printout: 04/03/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jun 2009 \$ / R Currency Future					
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.78
\$ / R On 12/06/2009 Currency Future			Buy	3	32.41
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	32.22
\$ / R On 12/06/2009 Currency Future			Buy	4	43.10
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	53.71
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	106.80
\$ / 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	107.20
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	107.02
\$ / R On 12/06/2009 Currency Future			Buy	12	128.93
\$ / R On 12/06/2009 Currency Future			Sell	12	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	215.40

\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	267.53
\$ / R On 12/06/2009 Currency Future	Buy	50	535.25
\$ / 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	540.50
\$ / R On 12/06/2009 Currency Future	Buy	100	1,078.65
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	1,071.20
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Sell	270	0.00
\$ / R On 12/06/2009 Currency Future	Buy	270	2,895.75
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,714.00
\$ / R On 12/06/2009 Currency Future	Buy	1,500	16,076.40
\$ / R On 12/06/2009 Currency Future	Sell	1,500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5,000	53,990.00
\$ / R On 12/06/2009 Currency Future	Sell	5,000	0.00

Jun 2009 £ / R Currency Future

£ / 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	14.98
£ / R On 12/06/2009 Currency Future	Buy	1	15.09

Jun 2009 € / R Currency Future

€ / R On 12/06/2009 Currency Future	Sell	750	0.00
€ / R On 12/06/2009 Currency Future	Buy	750	10,063.88

Mar 2009 \$ / R Currency Future

\$ / R On 16/03/2009 Currency Future	Buy	1	10.56
\$ / 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	21.08
\$ / R On 16/03/2009 Currency Future	Buy	2	21.09

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 16/03/2009 Currency Future			Sell	2	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2	21.12
\$ / R On 16/03/2009 Currency Future			Buy	2	21.01
\$ / R On 16/03/2009 Currency Future			Sell	2	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2	21.01
\$ / 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	31.44
\$ / R On 16/03/2009 Currency Future			Sell	5	0.00
\$ / R On 16/03/2009 Currency Future			Buy	5	52.73
\$ / 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	52.68
\$ / R On 16/03/2009 Currency Future			Buy	5	52.70
\$ / R On 16/03/2009 Currency Future			Buy	6	63.02
\$ / R On 16/03/2009 Currency Future			Sell	6	0.00
\$ / R On 16/03/2009 Currency Future			Sell	8	0.00
\$ / R On 16/03/2009 Currency Future			Buy	8	84.36
\$ / R On 16/03/2009 Currency Future			Buy	10	105.67
\$ / 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	105.40
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	105.31
\$ / R On 16/03/2009 Currency Future			Sell	14	0.00
\$ / R On 16/03/2009 Currency Future			Buy	14	148.31
\$ / R On 16/03/2009 Currency Future			Buy	20	211.91
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	209.62
\$ / 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	210.51
\$ / R On 16/03/2009 Currency Future	Buy	30	317.87
\$ / R On 16/03/2009 Currency Future	Sell	30	0.00
\$ / R On 16/03/2009 Currency Future	Buy	40	423.70
\$ / R On 16/03/2009 Currency Future	Sell	40	0.00
\$ / R On 16/03/2009 Currency Future	Sell	40	0.00
\$ / R On 16/03/2009 Currency Future	Buy	40	423.70
\$ / R On 16/03/2009 Currency Future	Buy	50	525.68
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	527.25
\$ / R On 16/03/2009 Currency Future	Sell	60	0.00
\$ / R On 16/03/2009 Currency Future	Buy	60	628.92
\$ / R On 16/03/2009 Currency Future	Sell	247	0.00
\$ / R On 16/03/2009 Currency Future	Buy	247	2,606.96
\$ / R On 16/03/2009 Currency Future	Buy	500	5,207.25
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00

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	147.80
£ / R On 16/03/2009 Currency Future	Buy	50	745.00
£ / R On 16/03/2009 Currency Future	Sell	50	0.00

May 2009 ALBI Future

ALBI On 07/05/2009 Index Future	Sell	12	0.00
ALBI On 07/05/2009 Index Future	Buy	12	0.00

May 2009 R157 Future

R157 On 07/05/2009 Bond Future	Buy	36	46,497.82
R157 On 07/05/2009 Bond Future	Sell	36	0.00
R157 On 07/05/2009 Bond Future	Buy	191	246,959.58
R157 On 07/05/2009 Bond Future	Sell	191	0.00
R157 On 07/05/2009 Bond Future	Sell	250	0.00
R157 On 07/05/2009 Bond Future	Buy	250	323,963.65

May 2009 R186 Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 07/05/2009 Bond Future			Buy	1,132	1,405,959.51
R186 On 07/05/2009 Bond Future			Sell	1,132	0.00
May 2009 R209 Future					
R209 On 07/05/2009 Bond Future			Buy	116	92,516.88
R209 On 07/05/2009 Bond Future			Sell	116	0.00
R209 On 07/05/2009 Bond Future			Buy	852	682,735.38
R209 On 07/05/2009 Bond Future			Sell	852	0.00
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	5	54.50
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	14	151.96
\$ / R On 14/09/2009 Currency Future			Sell	14	0.00
Sep 2009 £ / R Currency Future					
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Buy	5	76.53
Grand Total for Daily Detailed Turnover:				12,762	2,910,120.24