



Derivatives Daily Detailed Turnover Report

Date of Printout: 26/01/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Feb 2009 R209 Future					
R209 On 05/02/2009 Bond Future			Sell	52	0.00
R209 On 05/02/2009 Bond Future			Buy	52	44,751.96
Jun 2009 \$ / R Currency Future					
\$ / R On 12/06/2009 Currency Future			Buy	32	339.00
\$ / R On 12/06/2009 Currency Future			Sell	32	0.00
\$ / R On 12/06/2009 Currency Future			Buy	36	380.94
\$ / R On 12/06/2009 Currency Future			Sell	36	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	1,053.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	5,218.80
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	5,220.50
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,581.60
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	72.45
£ / R On 12/06/2009 Currency Future			Sell	150	0.00

£ / R On 12/06/2009 Currency Future	Buy	150	2,196.23
Jun 2009 € / R Currency Future			
€ / R On 12/06/2009 Currency Future	Buy	5	67.75
€ / R On 12/06/2009 Currency Future	Sell	5	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	10.21
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.32
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.33
\$ / R On 16/03/2009 Currency Future	Buy	3	30.67
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.05
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.85
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.68
\$ / 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	51.78
\$ / R On 16/03/2009 Currency Future	Buy	5	51.75
\$ / 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	51.87
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.87
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.90
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	102.58

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	102.20
\$ / R On 16/03/2009 Currency Future			Buy	10	102.00
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	102.50
\$ / 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	102.56
\$ / R On 16/03/2009 Currency Future			Buy	10	103.75
\$ / 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	153.47
\$ / R On 16/03/2009 Currency Future			Buy	15	153.45
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.12
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	205.55
\$ / R On 16/03/2009 Currency Future			Buy	25	255.50
\$ / R On 16/03/2009 Currency Future			Sell	25	0.00
\$ / R On 16/03/2009 Currency Future			Buy	40	416.00
\$ / 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	416.56
\$ / R On 16/03/2009 Currency Future			Buy	500	5,183.20
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	500	5,153.50
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	1,000	0.00

\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,380.50
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,613.25
\$ / R On 16/03/2009 Currency Future	Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,867.50
\$ / R On 16/03/2009 Currency Future	Sell	2,500	0.00
Mar 2009 € / R Currency Future			
€ / R On 16/03/2009 Currency Future	Sell	2	0.00
€ / R On 16/03/2009 Currency Future	Buy	2	26.64
€ / R On 16/03/2009 Currency Future	Buy	2	26.66
€ / R On 16/03/2009 Currency Future	Sell	2	0.00
May 2009 R153 Future			
R153 On 07/05/2009 Bond Future	Buy	353	390,354.85
R153 On 07/05/2009 Bond Future	Sell	353	0.00
R153 On 07/05/2009 Bond Future	Buy	625	691,138.19
R153 On 07/05/2009 Bond Future	Sell	625	0.00
May 2009 R157 Future			
R157 On 07/05/2009 Bond Future	Sell	19	0.00
R157 On 07/05/2009 Bond Future	Buy	19	25,197.32
Sep 2009 \$ / R Currency Future			
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	10.61
\$ / R On 14/09/2009 Currency Future	Buy	8	85.35
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
Grand Total for Daily Detailed Turnover:		10,686	1,251,969.58