



# Derivatives Daily Detailed Turnover Report

Date of Printout: 05/02/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Feb 2009 ALBI Future</b>					
ALBI On 05/02/2009 Index Future			Sell	340	0.00
ALBI On 05/02/2009 Index Future			Buy	340	0.00
ALBI On 05/02/2009 Index Future			Sell	8,300	0.00
ALBI On 05/02/2009 Index Future			Sell	8,300	0.00
ALBI On 05/02/2009 Index Future			Sell	8,300	0.00
ALBI On 05/02/2009 Index Future			Buy	8,300	0.00
ALBI On 05/02/2009 Index Future			Buy	8,300	0.00
ALBI On 05/02/2009 Index Future			Buy	8,300	0.00
<b>Feb 2009 GOVI Future</b>					
GOVI On 05/02/2009 jGovi			Buy	84	248,246.04
GOVI On 05/02/2009 jGovi			Sell	84	0.00
<b>Feb 2009 ILBI Future</b>					
ILBI On 05/02/2009 Index Future			Buy	2	0.00
ILBI On 05/02/2009 Index Future			Sell	2	0.00
<b>Feb 2009 R157 Future</b>					
R157 On 05/02/2009 Bond Future			Buy	8,300	11,329,814.57
R157 On 05/02/2009 Bond Future			Sell	8,300	0.00
<b>Feb 2009 R186 Future</b>					

R186 On 05/02/2009 Bond Future	Sell	220	0.00
R186 On 05/02/2009 Bond Future	Buy	220	276,222.61
<b>Feb 2009 R206 Future</b>			
R206 On 05/02/2009 Bond Future	Sell	610	0.00
R206 On 05/02/2009 Bond Future	Buy	610	610,518.44
R206 On 05/02/2009 Bond Future	Buy	1,120	1,120,951.89
R206 On 05/02/2009 Bond Future	Sell	1,120	0.00
<b>Feb 2009 R209 Future</b>			
R209 On 05/02/2009 Bond Future	Sell	1,420	0.00
R209 On 05/02/2009 Bond Future	Buy	1,420	1,224,877.37
<b>Jun 2009 \$ / R Currency Future</b>			
\$ / 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	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1	10.27
\$ / R On 12/06/2009 Currency Future	Buy	1	10.29
\$ / R On 12/06/2009 Currency Future	Buy	1	10.29
\$ / R On 12/06/2009 Currency Future	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1	10.30
\$ / 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	10.27
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	20.59
\$ / R On 12/06/2009 Currency Future	Buy	5	51.57
\$ / 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	102.60
<b>Jun 2009 € / R Currency Future</b>			
€ / R On 12/06/2009 Currency Future	Sell	1	0.00
€ / R On 12/06/2009 Currency Future	Buy	1	13.13
€ / R On 12/06/2009 Currency Future	Buy	10	131.76
€ / R On 12/06/2009 Currency Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<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	10.11
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	10.13
\$ / R On 16/03/2009 Currency Future			Buy	1	10.09
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	10.03
\$ / R On 16/03/2009 Currency Future			Buy	1	10.03
\$ / R On 16/03/2009 Currency Future			Buy	1	10.08
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	10.07
\$ / R On 16/03/2009 Currency Future			Buy	1	10.09
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	10.09
\$ / 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			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	10.10
\$ / 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	10.03
\$ / R On 16/03/2009 Currency Future			Buy	2	20.10
\$ / R On 16/03/2009 Currency Future			Sell	2	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2	20.07
\$ / R On 16/03/2009 Currency Future			Buy	2	20.14
\$ / 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	3	30.19
\$ / 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	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	4	40.20
\$ / R On 16/03/2009 Currency Future	Buy	4	40.44
\$ / R On 16/03/2009 Currency Future	Buy	4	40.27
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.30
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.28
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.59
\$ / 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	50.25
\$ / R On 16/03/2009 Currency Future	Sell	6	0.00
\$ / R On 16/03/2009 Currency Future	Buy	6	60.30
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	100.50
\$ / R On 16/03/2009 Currency Future	Buy	10	100.87
\$ / R On 16/03/2009 Currency Future	Buy	10	101.00
\$ / 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	100.29
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Buy	20	200.05
\$ / R On 16/03/2009 Currency Future	Buy	20	200.35
\$ / 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	201.00
\$ / R On 16/03/2009 Currency Future	Buy	25	252.63
\$ / R On 16/03/2009 Currency Future	Sell	25	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			Sell	28	0.00
\$ / R On 16/03/2009 Currency Future			Buy	28	281.33
\$ / R On 16/03/2009 Currency Future			Buy	30	302.07
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Buy	30	302.70
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Buy	30	302.18
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Buy	50	503.25
\$ / 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	504.53
\$ / 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	503.13
\$ / R On 16/03/2009 Currency Future			Buy	50	501.38
\$ / R On 16/03/2009 Currency Future			Buy	75	757.88
\$ / R On 16/03/2009 Currency Future			Sell	75	0.00
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Buy	100	1,005.00
\$ / R On 16/03/2009 Currency Future			Buy	100	1,018.23
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Buy	100	1,015.25
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Buy	370	3,816.92
\$ / R On 16/03/2009 Currency Future			Sell	370	0.00
\$ / R On 16/03/2009 Currency Future			Sell	500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	500	5,044.45
\$ / R On 16/03/2009 Currency Future			Buy	500	5,044.95
\$ / 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	10,050.60
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,133.70
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,133.70
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,133.70
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,139.30
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,063.30
\$ / 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	10,139.30
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,063.30
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,148.70
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,153.70
\$ / 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	10,158.70
\$ / 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	10,163.70
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,158.70
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,143.00
\$ / 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	Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,354.50
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,023.50
\$ / 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	25,304.50
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,335.75

<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			Sell	2,500	0.00
<b>Mar 2009 £ / R Currency Future</b>					
£ / R On 16/03/2009 Currency Future			Buy	4	58.44
£ / R On 16/03/2009 Currency Future			Sell	4	0.00
<b>Mar 2009 € / R Currency Future</b>					
€ / R On 16/03/2009 Currency Future			Buy	1	12.88
€ / R On 16/03/2009 Currency Future			Sell	1	0.00
€ / R On 16/03/2009 Currency Future			Buy	5	64.50
€ / 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	128.50
<b>Mar-09 to Jun-09 ZAUS Spread</b>					
\$ / R On 16/03/2009 Currency Future			Buy	1	0.25
<b>May 2009 ALBI Future</b>					
ALBI On 07/05/2009 Index Future			Sell	83	0.00
ALBI On 07/05/2009 Index Future			Buy	83	0.00
ALBI On 07/05/2009 Index Future			Sell	332	0.00
ALBI On 07/05/2009 Index Future			Buy	332	0.00
<b>May 2009 GOVI Future</b>					
GOVI On 07/05/2009 jGovi			Sell	80	0.00
GOVI On 07/05/2009 jGovi			Buy	80	242,672.80
<b>May 2009 ILBI Future</b>					
ILBI On 07/05/2009 Index Future			Buy	2	0.00
ILBI On 07/05/2009 Index Future			Sell	2	0.00
<b>May 2009 R157 Future</b>					
R157 On 07/05/2009 Bond Future			Buy	10	13,286.09
R157 On 07/05/2009 Bond Future			Sell	10	0.00
R157 On 07/05/2009 Bond Future			Sell	1,600	0.00

R157 On 07/05/2009 Bond Future	Buy	1,600	2,134,168.32
R157 On 07/05/2009 Bond Future	Buy	8,300	11,015,621.39
R157 On 07/05/2009 Bond Future	Sell	8,300	0.00
<b>May 2009 R186 Future</b>			
R186 On 07/05/2009 Bond Future	Sell	220	0.00
R186 On 07/05/2009 Bond Future	Buy	220	283,733.19
<b>May 2009 R206 Future</b>			
R206 On 07/05/2009 Bond Future	Sell	610	0.00
R206 On 07/05/2009 Bond Future	Buy	610	627,114.10
R206 On 07/05/2009 Bond Future	Buy	1,120	1,151,422.61
R206 On 07/05/2009 Bond Future	Sell	1,120	0.00
<b>May 2009 R209 Future</b>			
R209 On 07/05/2009 Bond Future	Sell	1,420	0.00
R209 On 07/05/2009 Bond Future	Buy	1,420	1,213,173.17
<b>Grand Total for Daily Detailed Turnover:</b>		<b>77,074</b>	<b>31,758,013.87</b>