



# Derivatives Daily Detailed Turnover Report

Date of Printout: 18/02/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<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	10.58
\$ / R On 12/06/2009 Currency Future			Buy	3	31.24
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	52.20
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	209.05
\$ / R On 12/06/2009 Currency Future			Sell	70	0.00
\$ / R On 12/06/2009 Currency Future			Buy	70	722.05
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,462.80
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,462.80
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,462.80
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,451.80
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	10,461.80

\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,409.20
\$ / R On 12/06/2009 Currency Future	Buy	2,500	26,111.75
\$ / R On 12/06/2009 Currency Future	Sell	2,500	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	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.33
\$ / R On 16/03/2009 Currency Future	Buy	1	10.33
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.30
\$ / R On 16/03/2009 Currency Future	Buy	1	10.30
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2	20.60
\$ / R On 16/03/2009 Currency Future	Sell	2	0.00
\$ / R On 16/03/2009 Currency Future	Buy	3	30.81
\$ / R On 16/03/2009 Currency Future	Sell	3	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.11
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	51.25
\$ / 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	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	13	133.31
\$ / R On 16/03/2009 Currency Future	Sell	13	0.00
\$ / R On 16/03/2009 Currency Future	Buy	20	205.00
\$ / R On 16/03/2009 Currency Future	Sell	20	0.00
\$ / R On 16/03/2009 Currency Future	Sell	40	0.00
\$ / R On 16/03/2009 Currency Future	Buy	40	414.00
\$ / R On 16/03/2009 Currency Future	Sell	100	0.00
\$ / R On 16/03/2009 Currency Future	Buy	100	1,035.20
\$ / R On 16/03/2009 Currency Future	Buy	200	2,070.00
\$ / R On 16/03/2009 Currency Future	Sell	200	0.00
\$ / R On 16/03/2009 Currency Future	Sell	450	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	450	4,636.08
\$ / R On 16/03/2009 Currency Future			Sell	499	0.00
\$ / R On 16/03/2009 Currency Future			Buy	499	5,139.70
\$ / R On 16/03/2009 Currency Future			Sell	499	0.00
\$ / R On 16/03/2009 Currency Future			Buy	499	5,139.70
\$ / R On 16/03/2009 Currency Future			Buy	1,500	15,359.70
\$ / R On 16/03/2009 Currency Future			Sell	1,500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future			Buy	2,500	25,680.25
<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	14.65
<b>Mar 2009 € / R Currency Future</b>					
€ / R On 16/03/2009 Currency Future			Sell	20	0.00
€ / R On 16/03/2009 Currency Future			Buy	20	260.00
<b>May 2009 ALBI Future</b>					
ALBI On 07/05/2009 Index Future			Buy	3	0.00
ALBI On 07/05/2009 Index Future			Sell	3	0.00
<b>May 2009 R157 Future</b>					
R157 On 07/05/2009 Bond Future			Sell	20	0.00
R157 On 07/05/2009 Bond Future			Buy	20	25,865.38
R157 On 07/05/2009 Bond Future			Buy	81	104,462.49
R157 On 07/05/2009 Bond Future			Sell	81	0.00
R157 On 07/05/2009 Bond Future			Sell	222	0.00
R157 On 07/05/2009 Bond Future			Buy	222	285,417.96
R157 On 07/05/2009 Bond Future			Buy	440	565,943.88
R157 On 07/05/2009 Bond Future			Sell	440	0.00
<b>May 2009 R186 Future</b>					

R186 On 07/05/2009 Bond Future	Sell	489	0.00
R186 On 07/05/2009 Bond Future	Buy	489	595,082.19
<b>Sep 2009 \$ / R Currency Future</b>			
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Buy	25	264.99
<b>Sep 2009 £ / R Currency Future</b>			
£ / R On 14/09/2009 Currency Future	Buy	5	75.50
£ / R On 14/09/2009 Currency Future	Sell	5	0.00
<b>Grand Total for Daily Detailed Turnover:</b>		<b>15,750</b>	<b>1,727,294.38</b>