



Derivatives Daily Detailed Turnover Report

Date of Printout: 11/03/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jun 2009 \$ / R Currency Future					
\$ / R On 12/06/2009 Currency Future			Buy	1	10.56
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.40
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	52.00
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	52.50
\$ / R On 12/06/2009 Currency Future			Buy	5	52.50
\$ / R On 12/06/2009 Currency Future			Buy	5	51.90
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	51.80
\$ / 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	104.00
\$ / R On 12/06/2009 Currency Future			Buy	10	103.80
\$ / 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	105.00

\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	157.50
\$ / R On 12/06/2009 Currency Future	Sell	18	0.00
\$ / R On 12/06/2009 Currency Future	Buy	18	186.84
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	208.10
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	207.70
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	209.81
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	207.60
\$ / R On 12/06/2009 Currency Future	Buy	20	211.40
\$ / R On 12/06/2009 Currency Future	Buy	20	207.40
\$ / R On 12/06/2009 Currency Future	Buy	20	207.24
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	259.19
\$ / R On 12/06/2009 Currency Future	Buy	30	313.80
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	312.00
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Sell	45	0.00
\$ / R On 12/06/2009 Currency Future	Buy	45	472.95
\$ / R On 12/06/2009 Currency Future	Buy	50	520.00
\$ / 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	518.35
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	1,048.00
\$ / R On 12/06/2009 Currency Future	Sell	150	0.00
\$ / R On 12/06/2009 Currency Future	Buy	150	1,583.01

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	200	2,117.00
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Buy	200	2,098.30
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	5,179.15
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	600	6,255.60
\$ / R On 12/06/2009 Currency Future			Sell	600	0.00
\$ / R On 12/06/2009 Currency Future			Sell	680	0.00
\$ / R On 12/06/2009 Currency Future			Buy	680	7,058.40
\$ / R On 12/06/2009 Currency Future			Buy	1,100	11,428.67
\$ / R On 12/06/2009 Currency Future			Sell	1,100	0.00
\$ / R On 12/06/2009 Currency Future			Sell	3,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3,000	31,693.50
\$ / R On 12/06/2009 Currency Future			Sell	4,500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4,500	48,092.40
\$ / R On 12/06/2009 Currency Future			Sell	6,500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	6,500	67,328.95
\$ / R On 12/06/2009 Currency Future			Buy	7,000	73,951.50
\$ / R On 12/06/2009 Currency Future			Sell	7,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	7,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	7,000	73,951.50
\$ / R On 12/06/2009 Currency Future			Sell	13,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	13,000	137,345.00
\$ / R On 12/06/2009 Currency Future			Sell	18,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	18,000	190,161.00
Jun 2009 £ / R Currency Future					
£ / R On 12/06/2009 Currency Future			Buy	2	28.68
£ / R On 12/06/2009 Currency Future			Sell	2	0.00
£ / R On 12/06/2009 Currency Future			Sell	2	0.00

£ / R On 12/06/2009 Currency Future	Buy	2	28.70
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	72.00
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	72.40
£ / R On 12/06/2009 Currency Future	Buy	10	143.17
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	144.80
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	20	286.00
£ / R On 12/06/2009 Currency Future	Buy	30	431.71
£ / R On 12/06/2009 Currency Future	Sell	30	0.00
£ / R On 12/06/2009 Currency Future	Buy	30	432.00
£ / R On 12/06/2009 Currency Future	Sell	30	0.00
£ / R On 12/06/2009 Currency Future	Sell	49	0.00
£ / R On 12/06/2009 Currency Future	Buy	49	709.03
£ / R On 12/06/2009 Currency Future	Sell	50	0.00
£ / R On 12/06/2009 Currency Future	Buy	50	720.00
£ / R On 12/06/2009 Currency Future	Sell	55	0.00
£ / R On 12/06/2009 Currency Future	Buy	55	792.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,442.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,441.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,434.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,441.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,438.96
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,433.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,435.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Buy	100	1,441.33
£ / R On 12/06/2009 Currency Future			Buy	100	1,436.00
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Buy	100	1,437.00
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Buy	100	1,441.00
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Buy	100	1,442.00
£ / R On 12/06/2009 Currency Future			Sell	150	0.00
£ / R On 12/06/2009 Currency Future			Buy	150	2,180.46
£ / R On 12/06/2009 Currency Future			Sell	245	0.00
£ / R On 12/06/2009 Currency Future			Buy	245	3,528.00
£ / R On 12/06/2009 Currency Future			Buy	250	3,594.90
£ / R On 12/06/2009 Currency Future			Buy	250	3,600.00
£ / R On 12/06/2009 Currency Future			Sell	250	0.00
£ / R On 12/06/2009 Currency Future			Sell	250	0.00
£ / R On 12/06/2009 Currency Future			Sell	250	0.00
£ / R On 12/06/2009 Currency Future			Buy	250	3,594.45
£ / R On 12/06/2009 Currency Future			Buy	500	7,257.50
£ / R On 12/06/2009 Currency Future			Sell	500	0.00
£ / R On 12/06/2009 Currency Future			Buy	500	7,235.00
£ / R On 12/06/2009 Currency Future			Sell	500	0.00
Jun 2009 € / R Currency Future					
€ / R On 12/06/2009 Currency Future			Sell	2	0.00
€ / R On 12/06/2009 Currency Future			Buy	2	26.74
€ / R On 12/06/2009 Currency Future			Sell	20	0.00
€ / R On 12/06/2009 Currency Future			Buy	20	266.86

€ / R On 12/06/2009 Currency Future	Buy	250	3,322.50
€ / R On 12/06/2009 Currency Future	Sell	250	0.00
€ / R On 12/06/2009 Currency Future	Sell	250	0.00
€ / R On 12/06/2009 Currency Future	Buy	250	3,337.50
€ / R On 12/06/2009 Currency Future	Buy	250	3,350.00
€ / R On 12/06/2009 Currency Future	Sell	250	0.00

Jun 2009 ZAAD / R Currency F

ZAAD On 12/06/2009 Currency Future	Sell	6,000	0.00
ZAAD On 12/06/2009 Currency Future	Buy	6,000	40,215.00

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	10.26
\$ / R On 16/03/2009 Currency Future	Sell	2	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2	20.30
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	4	41.39
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / 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	Buy	5	50.95
\$ / 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	51.73
\$ / 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	50.93
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	102.23
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	102.49
\$ / R On 16/03/2009 Currency Future	Buy	10	101.50
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	105.35

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			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	103.85
\$ / R On 16/03/2009 Currency Future			Buy	15	152.48
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.80
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Buy	30	305.40
\$ / R On 16/03/2009 Currency Future			Sell	40	0.00
\$ / R On 16/03/2009 Currency Future			Buy	40	412.00
\$ / R On 16/03/2009 Currency Future			Sell	50	0.00
\$ / R On 16/03/2009 Currency Future			Buy	50	510.65
\$ / R On 16/03/2009 Currency Future			Buy	92	934.02
\$ / R On 16/03/2009 Currency Future			Sell	92	0.00
\$ / R On 16/03/2009 Currency Future			Buy	180	1,831.03
\$ / R On 16/03/2009 Currency Future			Sell	180	0.00
\$ / R On 16/03/2009 Currency Future			Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1,000	10,288.80
\$ / R On 16/03/2009 Currency Future			Sell	1,100	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1,100	11,203.17
\$ / R On 16/03/2009 Currency Future			Buy	3,000	31,000.50
\$ / R On 16/03/2009 Currency Future			Sell	3,000	0.00
\$ / R On 16/03/2009 Currency Future			Sell	3,000	0.00
\$ / R On 16/03/2009 Currency Future			Buy	3,000	30,657.00
\$ / R On 16/03/2009 Currency Future			Buy	6,500	66,959.75
\$ / R On 16/03/2009 Currency Future			Sell	6,500	0.00
\$ / R On 16/03/2009 Currency Future			Sell	7,000	0.00
\$ / R On 16/03/2009 Currency Future			Buy	7,000	72,334.50
\$ / R On 16/03/2009 Currency Future			Buy	13,000	134,547.40
\$ / R On 16/03/2009 Currency Future			Sell	13,000	0.00

\$ / R On 16/03/2009 Currency Future	Sell	18,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	18,000	186,102.00
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	14.00
£ / R On 16/03/2009 Currency Future	Buy	7	99.55
£ / R On 16/03/2009 Currency Future	Sell	7	0.00
£ / R On 16/03/2009 Currency Future	Buy	10	141.97
£ / 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	139.88
£ / R On 16/03/2009 Currency Future	Buy	17	240.87
£ / R On 16/03/2009 Currency Future	Sell	17	0.00
£ / R On 16/03/2009 Currency Future	Sell	1,700	0.00
£ / R On 16/03/2009 Currency Future	Buy	1,700	24,086.79
£ / R On 16/03/2009 Currency Future	Buy	1,700	24,086.79
£ / R On 16/03/2009 Currency Future	Sell	1,700	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	13.05
€ / R On 16/03/2009 Currency Future	Buy	5	65.00
€ / R On 16/03/2009 Currency Future	Sell	5	0.00
€ / R On 16/03/2009 Currency Future	Buy	20	260.91
€ / R On 16/03/2009 Currency Future	Sell	20	0.00
€ / R On 16/03/2009 Currency Future	Buy	45	590.40
€ / R On 16/03/2009 Currency Future	Sell	45	0.00
Mar 2009 ZAAD / R Currency Future			
ZAAD On 16/03/2009 Currency Future	Buy	6,000	39,913.20
ZAAD On 16/03/2009 Currency Future	Sell	6,000	0.00
May 2009 R157 Future			
R157 On 07/05/2009 Bond Future	Sell	20	0.00
R157 On 07/05/2009 Bond Future	Buy	20	25,975.87

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Sep 2009 \$ / R Currency Futuri					
\$ / R On 14/09/2009 Currency Future			Buy	1	10.63
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	52.98
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	157.81
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	534.40
Sep 2009 £ / R Currency Futuri					
£ / R On 14/09/2009 Currency Future			Buy	5	73.10
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Buy	5	72.83
£ / 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	72.61
£ / R On 14/09/2009 Currency Future			Sell	10	0.00
£ / R On 14/09/2009 Currency Future			Buy	10	146.00
Sep 2009 € / R Currency Futuri					
€ / R On 14/09/2009 Currency Future			Buy	45	612.54
€ / R On 14/09/2009 Currency Future			Sell	45	0.00
Grand Total for Daily Detailed Turnover:				136,161	1,432,366.63