



Derivatives Daily Detailed Turnover Report

Date of Printout: 18/03/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Buy	15	154.68
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
Jun 2009 \$ / R Currency Future					
\$ / R On 12/06/2009 Currency Future			Buy	1	10.04
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.12
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.09
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.05
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	20.13
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	20.20
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	20.16
\$ / 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	20.18
\$ / R On 12/06/2009 Currency Future			Buy	2	20.21

\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	30.19
\$ / 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	30.02
\$ / R On 12/06/2009 Currency Future	Buy	4	40.20
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	40.38
\$ / R On 12/06/2009 Currency Future	Buy	5	50.23
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	50.23
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	50.45
\$ / 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	50.25
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	50.16
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	50.16
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	60.72
\$ / R On 12/06/2009 Currency Future	Buy	6	60.09
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	100.55
\$ / 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	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	100.50
\$ / R On 12/06/2009 Currency Future	Buy	10	100.60
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	100.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	10	100.75
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	100.10
\$ / 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	100.80
\$ / R On 12/06/2009 Currency Future			Buy	10	100.10
\$ / R On 12/06/2009 Currency Future			Buy	10	100.50
\$ / 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	100.64
\$ / R On 12/06/2009 Currency Future			Buy	10	100.10
\$ / 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			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	100.10
\$ / R On 12/06/2009 Currency Future			Buy	10	100.06
\$ / R On 12/06/2009 Currency Future			Sell	14	0.00
\$ / R On 12/06/2009 Currency Future			Buy	14	141.47
\$ / R On 12/06/2009 Currency Future			Buy	15	150.75
\$ / R On 12/06/2009 Currency Future			Sell	15	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	201.10
\$ / R On 12/06/2009 Currency Future			Buy	20	200.10
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	251.38
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	252.69
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	252.50
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00

\$ / R On 12/06/2009 Currency Future	Sell	48	0.00
\$ / R On 12/06/2009 Currency Future	Buy	48	484.80
\$ / R On 12/06/2009 Currency Future	Buy	50	502.25
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	507.50
\$ / R On 12/06/2009 Currency Future	Buy	50	506.95
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	506.88
\$ / 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	87	877.40
\$ / R On 12/06/2009 Currency Future	Sell	87	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	1,006.71
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	140	1,417.15
\$ / R On 12/06/2009 Currency Future	Sell	140	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,103.10
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,110.60
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,037.90
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,087.90
\$ / 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	10,082.10
\$ / 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	10,033.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	10,095.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Sell	1,140	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,140	11,523.58
\$ / R On 12/06/2009 Currency Future	Sell	1,500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,500	15,247.50

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,000	20,201.40
\$ / R On 12/06/2009 Currency Future			Buy	4,000	40,000.00
\$ / R On 12/06/2009 Currency Future			Sell	4,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5,000	50,443.00
\$ / 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			Buy	1	14.13
£ / R On 12/06/2009 Currency Future			Sell	1	0.00
£ / R On 12/06/2009 Currency Future			Buy	1	14.01
£ / R On 12/06/2009 Currency Future			Sell	1	0.00
£ / R On 12/06/2009 Currency Future			Buy	1	14.00
£ / R On 12/06/2009 Currency Future			Sell	4	0.00
£ / R On 12/06/2009 Currency Future			Buy	4	56.08
£ / R On 12/06/2009 Currency Future			Buy	5	69.90
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Buy	5	69.90
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Buy	5	70.05
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Sell	6	0.00
£ / R On 12/06/2009 Currency Future			Buy	6	83.91
£ / R On 12/06/2009 Currency Future			Buy	10	141.00
£ / 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	139.75
£ / R On 12/06/2009 Currency Future			Buy	10	139.80
£ / 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	140.20
£ / R On 12/06/2009 Currency Future	Buy	15	210.37
£ / R On 12/06/2009 Currency Future	Sell	15	0.00
£ / R On 12/06/2009 Currency Future	Sell	15	0.00
£ / R On 12/06/2009 Currency Future	Buy	15	210.90
£ / R On 12/06/2009 Currency Future	Buy	20	279.85
£ / 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	283.12
£ / R On 12/06/2009 Currency Future	Buy	20	280.00
£ / 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	280.38
£ / R On 12/06/2009 Currency Future	Buy	20	280.50
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	20	280.00
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	25	353.06
£ / R On 12/06/2009 Currency Future	Sell	25	0.00
£ / R On 12/06/2009 Currency Future	Sell	29	0.00
£ / R On 12/06/2009 Currency Future	Buy	29	407.42
£ / R On 12/06/2009 Currency Future	Sell	30	0.00
£ / R On 12/06/2009 Currency Future	Buy	30	424.55
£ / R On 12/06/2009 Currency Future	Buy	50	705.73
£ / R On 12/06/2009 Currency Future	Sell	50	0.00
£ / R On 12/06/2009 Currency Future	Buy	50	706.43
£ / R On 12/06/2009 Currency Future	Sell	50	0.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,409.23
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,411.75
£ / R On 12/06/2009 Currency Future	Buy	100	1,400.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 12/06/2009 Currency Future			Buy	200	2,800.00
£ / R On 12/06/2009 Currency Future			Buy	200	2,797.54
£ / R On 12/06/2009 Currency Future			Sell	200	0.00
£ / R On 12/06/2009 Currency Future			Buy	200	2,800.00
£ / R On 12/06/2009 Currency Future			Sell	200	0.00
£ / R On 12/06/2009 Currency Future			Sell	500	0.00
£ / R On 12/06/2009 Currency Future			Buy	500	7,055.00
Jun 2009 € / R Currency Future					
€ / R On 12/06/2009 Currency Future			Buy	1	13.17
€ / R On 12/06/2009 Currency Future			Sell	1	0.00
€ / R On 12/06/2009 Currency Future			Sell	20	0.00
€ / R On 12/06/2009 Currency Future			Buy	20	263.26
€ / R On 12/06/2009 Currency Future			Buy	20	263.91
€ / R On 12/06/2009 Currency Future			Buy	20	263.91
€ / 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	450	0.00
€ / R On 12/06/2009 Currency Future			Buy	450	5,890.50
€ / R On 12/06/2009 Currency Future			Sell	450	0.00
€ / R On 12/06/2009 Currency Future			Buy	450	5,895.00
May 2009 R186 Future					
R186 On 07/05/2009 Bond Future			Sell	8	0.00
R186 On 07/05/2009 Bond Future			Buy	8	9,901.67
R186 On 07/05/2009 Bond Future			Sell	50	0.00
R186 On 07/05/2009 Bond Future			Buy	50	61,885.46
May 2009 R206 Future					
R206 On 07/05/2009 Bond Future			Sell	300	0.00
R206 On 07/05/2009 Bond Future			Buy	300	304,961.67
Sep 2009 \$ / R Currency Future					

\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	20.35
\$ / R On 14/09/2009 Currency Future	Buy	5	51.03
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	50.88
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	204.75
Sep 2009 £ / R Currency Futur			
£ / R On 14/09/2009 Currency Future	Sell	5	0.00
£ / R On 14/09/2009 Currency Future	Buy	5	71.25

Grand Total for Daily Detailed Turnover:

24,732

632,454.34