



Derivatives Daily Detailed Turnover Report

Date of Printout: 31/03/2009

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	9.63
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.75
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.47
\$ / 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	19.26
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.40
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.50
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.49
\$ / R On 12/06/2009 Currency Future			Buy	3	29.10
\$ / 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	29.31
\$ / R On 12/06/2009 Currency Future			Buy	4	39.08
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00

\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	48.33
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	48.20
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	48.27
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	58.17
\$ / R On 12/06/2009 Currency Future	Buy	9	86.81
\$ / R On 12/06/2009 Currency Future	Sell	9	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	97.72
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	97.10
\$ / R On 12/06/2009 Currency Future	Buy	10	97.80
\$ / 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	15	146.57
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	146.36
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	145.05
\$ / 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	144.38
\$ / R On 12/06/2009 Currency Future	Buy	20	193.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	194.70
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	291.25
\$ / R On 12/06/2009 Currency Future	Buy	70	684.64
\$ / R On 12/06/2009 Currency Future	Sell	70	0.00
\$ / R On 12/06/2009 Currency Future	Buy	79	771.32
\$ / R On 12/06/2009 Currency Future	Sell	79	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	80	782.44
\$ / R On 12/06/2009 Currency Future			Sell	80	0.00
\$ / R On 12/06/2009 Currency Future			Buy	80	783.80
\$ / R On 12/06/2009 Currency Future			Sell	80	0.00
\$ / R On 12/06/2009 Currency Future			Buy	80	783.80
\$ / R On 12/06/2009 Currency Future			Sell	80	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	965.30
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	977.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	300	2,944.56
\$ / R On 12/06/2009 Currency Future			Sell	300	0.00
\$ / R On 12/06/2009 Currency Future			Sell	300	0.00
\$ / R On 12/06/2009 Currency Future			Buy	300	2,988.12
\$ / R On 12/06/2009 Currency Future			Sell	392	0.00
\$ / R On 12/06/2009 Currency Future			Buy	392	3,877.35
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	4,888.55
\$ / R On 12/06/2009 Currency Future			Sell	586	0.00
\$ / R On 12/06/2009 Currency Future			Buy	586	5,725.22
\$ / R On 12/06/2009 Currency Future			Buy	586	5,713.50
\$ / R On 12/06/2009 Currency Future			Sell	586	0.00
\$ / R On 12/06/2009 Currency Future			Sell	690	0.00
\$ / R On 12/06/2009 Currency Future			Buy	690	6,665.40
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,647.90
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,814.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4,676	45,684.52
\$ / R On 12/06/2009 Currency Future			Sell	4,676	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4,676	45,591.00

\$ / R On 12/06/2009 Currency Future	Sell	4,676	0.00
\$ / R On 12/06/2009 Currency Future	Buy	7,069	67,894.21
\$ / R On 12/06/2009 Currency Future	Sell	7,069	0.00
\$ / R On 12/06/2009 Currency Future	Sell	8,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	8,000	76,808.00

Jun 2009 £ / R Currency Future

£ / 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	27.86
£ / R On 12/06/2009 Currency Future	Sell	2	0.00
£ / R On 12/06/2009 Currency Future	Buy	2	27.55
£ / R On 12/06/2009 Currency Future	Buy	2	27.80
£ / R On 12/06/2009 Currency Future	Buy	5	68.94
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	137.50
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Sell	15	0.00
£ / R On 12/06/2009 Currency Future	Buy	15	207.75
£ / R On 12/06/2009 Currency Future	Buy	20	276.60
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	20	279.00
£ / R On 12/06/2009 Currency Future	Sell	20	0.00

Jun 2009 € / R Currency Future

€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	20	256.80
€ / R On 12/06/2009 Currency Future	Sell	30	0.00
€ / R On 12/06/2009 Currency Future	Buy	30	387.60

May 2009 ALBI Future

ALBI On 07/05/2009 Index Future	Sell	4	0.00
ALBI On 07/05/2009 Index Future	Buy	4	0.00

May 2009 R157 Future

R157 On 07/05/2009 Bond Future	Sell	50	0.00
R157 On 07/05/2009 Bond Future	Buy	50	62,577.26

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Sep 2009 \$ / R Currency Futur					
\$ / R On 14/09/2009 Currency Future			Sell	30	0.00
\$ / R On 14/09/2009 Currency Future			Buy	30	292.50
Grand Total for Daily Detailed Turnover:				30,786	360,615.47