



Derivatives Daily Detailed Turnover Report

Date of Printout: 22/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Sell	4	0.00
ALBI On 06/08/2009 Index Future			Buy	4	0.00
Aug 2009 R204 Future					
R204 On 06/08/2009 Bond Future			Buy	20	19,417.43
R204 On 06/08/2009 Bond Future			Sell	20	0.00
Aug 2009 R209 Future					
R209 On 06/08/2009 Bond Future			Buy	26	21,131.34
R209 On 06/08/2009 Bond Future			Sell	26	0.00
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Buy	1	8.65
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	86.04
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	231	0.00
\$ / R On 14/12/2009 Currency Future			Buy	231	1,994.04
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Sell	10	0.00
€ / R On 14/12/2009 Currency Future			Buy	10	120.00

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	8.34
\$ / R On 12/06/2009 Currency Future	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1	8.30
\$ / R On 12/06/2009 Currency Future	Buy	1	8.34
\$ / R On 12/06/2009 Currency Future	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1	8.37
\$ / R On 12/06/2009 Currency Future	Buy	1	8.34
\$ / 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	8.35
\$ / R On 12/06/2009 Currency Future	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.50
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.58
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.55
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.58
\$ / R On 12/06/2009 Currency Future	Buy	2	16.81
\$ / 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	16.69
\$ / R On 12/06/2009 Currency Future	Buy	2	16.69
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.72
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.74
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	24.82
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	24.87

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	3	24.83
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	25.04
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	25.10
\$ / R On 12/06/2009 Currency Future			Buy	3	24.96
\$ / R On 12/06/2009 Currency Future			Buy	3	25.28
\$ / 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			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	33.20
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	33.48
\$ / R On 12/06/2009 Currency Future			Buy	5	41.23
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	41.37
\$ / 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			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	41.48
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	41.50
\$ / R On 12/06/2009 Currency Future			Buy	5	41.85
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	41.95
\$ / R On 12/06/2009 Currency Future			Buy	5	41.69
\$ / 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	41.95
\$ / R On 12/06/2009 Currency Future			Buy	5	41.95

\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	41.88
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	41.56
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	49.53
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Buy	8	66.80
\$ / R On 12/06/2009 Currency Future	Sell	8	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	82.91
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	82.50
\$ / R On 12/06/2009 Currency Future	Buy	10	83.69
\$ / R On 12/06/2009 Currency Future	Buy	10	82.90
\$ / 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	83.90
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	83.60
\$ / 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	83.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	83.10
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	83.28
\$ / R On 12/06/2009 Currency Future	Sell	12	0.00
\$ / R On 12/06/2009 Currency Future	Buy	12	100.53
\$ / R On 12/06/2009 Currency Future	Buy	12	100.08
\$ / R On 12/06/2009 Currency Future	Sell	12	0.00
\$ / R On 12/06/2009 Currency Future	Buy	12	101.04
\$ / R On 12/06/2009 Currency Future	Sell	12	0.00
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	15	0.00
\$ / R On 12/06/2009 Currency Future			Buy	15	125.85
\$ / R On 12/06/2009 Currency Future			Buy	15	125.25
\$ / R On 12/06/2009 Currency Future			Buy	18	148.35
\$ / R On 12/06/2009 Currency Future			Sell	18	0.00
\$ / R On 12/06/2009 Currency Future			Buy	18	150.55
\$ / R On 12/06/2009 Currency Future			Sell	18	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	167.36
\$ / 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	206.42
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	208.74
\$ / R On 12/06/2009 Currency Future			Buy	25	207.53
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	247.50
\$ / R On 12/06/2009 Currency Future			Buy	30	250.50
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	250.43
\$ / R On 12/06/2009 Currency Future			Sell	45	0.00
\$ / R On 12/06/2009 Currency Future			Buy	45	373.73
\$ / R On 12/06/2009 Currency Future			Buy	50	424.28
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	120	992.24
\$ / R On 12/06/2009 Currency Future			Sell	120	0.00
\$ / R On 12/06/2009 Currency Future			Sell	120	0.00
\$ / R On 12/06/2009 Currency Future			Buy	120	1,001.63
\$ / R On 12/06/2009 Currency Future			Buy	200	1,659.00
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00

\$ / R On 12/06/2009 Currency Future	Buy	250	2,072.25
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Sell	593	0.00
\$ / R On 12/06/2009 Currency Future	Buy	593	4,994.07
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,252.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,247.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,336.60
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,351.60
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5,000	41,900.50
\$ / R On 12/06/2009 Currency Future	Sell	5,000	0.00
\$ / R On 12/06/2009 Currency Future	Sell	6,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6,000	49,740.00

Jun 2009 £ / R Currency Future

£ / R On 12/06/2009 Currency Future	Sell	221	0.00
£ / R On 12/06/2009 Currency Future	Buy	221	2,926.55

Jun 2009 € / R Currency Future

€ / R On 12/06/2009 Currency Future	Sell	10	0.00
€ / R On 12/06/2009 Currency Future	Buy	10	116.97
€ / R On 12/06/2009 Currency Future	Buy	10	115.20
€ / 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	234.89
€ / R On 12/06/2009 Currency Future	Sell	50	0.00
€ / R On 12/06/2009 Currency Future	Buy	50	582.74
€ / R On 12/06/2009 Currency Future	Sell	123	0.00
€ / R On 12/06/2009 Currency Future	Buy	123	1,437.24
€ / R On 12/06/2009 Currency Future	Sell	250	0.00
€ / R On 12/06/2009 Currency Future	Buy	250	2,890.38

Jun 2010 \$ / R Currency Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/06/2010 Currency Future			Buy	88	745.14
\$ / R On 14/06/2010 Currency Future			Sell	88	0.00
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	8.53
\$ / R On 14/09/2009 Currency Future			Buy	1	8.53
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	16.91
\$ / R On 14/09/2009 Currency Future			Buy	2	16.91
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	33.63
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	7	58.80
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	127.37
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	167.82
\$ / R On 14/09/2009 Currency Future			Sell	75	0.00
\$ / R On 14/09/2009 Currency Future			Buy	75	636.83
\$ / R On 14/09/2009 Currency Future			Sell	120	0.00
\$ / R On 14/09/2009 Currency Future			Buy	120	1,018.92
\$ / R On 14/09/2009 Currency Future			Sell	300	0.00
\$ / R On 14/09/2009 Currency Future			Buy	300	2,565.84
\$ / R On 14/09/2009 Currency Future			Buy	343	2,912.41
\$ / R On 14/09/2009 Currency Future			Sell	343	0.00
\$ / R On 14/09/2009 Currency Future			Sell	440	0.00
\$ / R On 14/09/2009 Currency Future			Buy	440	3,736.04
\$ / R On 14/09/2009 Currency Future			Buy	2,434	20,667.09

\$ / R On 14/09/2009 Currency Future	Sell	2,434	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3,510	29,838.51
\$ / R On 14/09/2009 Currency Future	Sell	3,510	0.00
Sep 2009 £ / R Currency Futur			
£ / R On 14/09/2009 Currency Future	Sell	10	0.00
£ / R On 14/09/2009 Currency Future	Buy	10	134.77
Sep 2009 € / R Currency Futur			
€ / R On 14/09/2009 Currency Future	Sell	200	0.00
€ / R On 14/09/2009 Currency Future	Buy	200	2,382.72
Grand Total for Daily Detailed Turnover:		25,435	256,638.30