



Derivatives Daily Detailed Turnover Report

Date of Printout: 09/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
Aug 2009 GOVI Future					
GOVI On 06/08/2009 jGovi			Sell	3	0.00
GOVI On 06/08/2009 jGovi			Buy	3	8,724.60
GOVI On 06/08/2009 jGovi			Sell	4	0.00
GOVI On 06/08/2009 jGovi			Buy	4	11,632.80
Aug 2009 R204 Future					
R204 On 06/08/2009 Bond Future			Sell	27	0.00
R204 On 06/08/2009 Bond Future			Buy	27	25,571.55
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Buy	30	255.33
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
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	135.66
£ / R On 14/12/2009 Currency Future			Sell	200	0.00
£ / R On 14/12/2009 Currency Future			Buy	200	2,712.68

Dec 2009 € / R Currency Future

€ / R On 14/12/2009 Currency Future	Sell	7	0.00
€ / R On 14/12/2009 Currency Future	Buy	7	82.21

Jun 2009 \$ / R Currency Future

\$ / R On 12/06/2009 Currency Future	Buy	5	40.67
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	40.67
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	40.67
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Sell	7	0.00
\$ / R On 12/06/2009 Currency Future	Buy	7	56.94
\$ / R On 12/06/2009 Currency Future	Sell	8	0.00
\$ / R On 12/06/2009 Currency Future	Buy	8	65.04
\$ / 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	80.90
\$ / R On 12/06/2009 Currency Future	Buy	10	81.35
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	163.04
\$ / R On 12/06/2009 Currency Future	Buy	30	242.69
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	243.90
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	244.77
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	407.23
\$ / 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	405.74
\$ / R On 12/06/2009 Currency Future	Buy	50	407.60
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	90	732.12
\$ / R On 12/06/2009 Currency Future	Sell	90	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	815.90
\$ / R On 12/06/2009 Currency Future			Sell	150	0.00
\$ / R On 12/06/2009 Currency Future			Buy	150	1,223.85
\$ / R On 12/06/2009 Currency Future			Buy	200	1,626.94
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Buy	200	1,632.96
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,033.68
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Sell	284	0.00
\$ / R On 12/06/2009 Currency Future			Buy	284	2,318.80
\$ / R On 12/06/2009 Currency Future			Sell	300	0.00
\$ / R On 12/06/2009 Currency Future			Buy	300	2,440.41
\$ / R On 12/06/2009 Currency Future			Buy	305	2,484.07
\$ / R On 12/06/2009 Currency Future			Sell	305	0.00
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	4,067.35
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	4,079.50
\$ / R On 12/06/2009 Currency Future			Sell	530	0.00
\$ / R On 12/06/2009 Currency Future			Buy	530	4,311.39
\$ / R On 12/06/2009 Currency Future			Buy	3,000	24,410.10
\$ / R On 12/06/2009 Currency Future			Sell	3,000	0.00
Jun 2009 £ / R Currency Futur					
£ / R On 12/06/2009 Currency Future			Buy	5	65.67
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Sell	50	0.00
£ / R On 12/06/2009 Currency Future			Buy	50	657.07
£ / R On 12/06/2009 Currency Future			Sell	60	0.00

£ / R On 12/06/2009 Currency Future	Buy	60	790.06
£ / R On 12/06/2009 Currency Future	Buy	500	6,574.75
£ / R On 12/06/2009 Currency Future	Sell	500	0.00

Jun 2009 € / R Currency Futur

€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	56.71
€ / R On 12/06/2009 Currency Future	Buy	9	102.07
€ / R On 12/06/2009 Currency Future	Sell	9	0.00
€ / R On 12/06/2009 Currency Future	Buy	10	113.41
€ / 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	113.41
€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	20	226.85
€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	20	226.45
€ / R On 12/06/2009 Currency Future	Buy	30	339.68
€ / R On 12/06/2009 Currency Future	Sell	30	0.00
€ / R On 12/06/2009 Currency Future	Buy	90	1,022.84
€ / R On 12/06/2009 Currency Future	Sell	90	0.00
€ / R On 12/06/2009 Currency Future	Buy	140	1,587.74
€ / R On 12/06/2009 Currency Future	Sell	140	0.00
€ / R On 12/06/2009 Currency Future	Buy	200	2,268.20
€ / R On 12/06/2009 Currency Future	Sell	200	0.00
€ / R On 12/06/2009 Currency Future	Buy	766	8,687.21
€ / R On 12/06/2009 Currency Future	Sell	766	0.00
€ / R On 12/06/2009 Currency Future	Buy	1,200	13,574.16
€ / R On 12/06/2009 Currency Future	Sell	1,200	0.00
€ / R On 12/06/2009 Currency Future	Buy	1,500	17,011.50
€ / R On 12/06/2009 Currency Future	Sell	1,500	0.00

Jun 2009 ZAAD / R Currency F

ZAAD On 12/06/2009 Currency Future	Sell	100	0.00
ZAAD On 12/06/2009 Currency Future	Buy	100	645.14

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ZAAD On 12/06/2009 Currency Future			Sell	300	0.00
ZAAD On 12/06/2009 Currency Future			Buy	300	1,938.33
ZAAD On 12/06/2009 Currency Future			Buy	1,200	7,741.68
ZAAD On 12/06/2009 Currency Future			Sell	1,200	0.00
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	1	8.23
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	8.32
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	24.69
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	24.86
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	24.89
\$ / R On 14/09/2009 Currency Future			Buy	4	33.12
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.25
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.25
\$ / R On 14/09/2009 Currency Future			Buy	5	41.38
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.38
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.38
\$ / 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	41.50
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00

\$ / R On 14/09/2009 Currency Future	Buy	5	41.45
\$ / R On 14/09/2009 Currency Future	Buy	5	41.40
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	57.93
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	82.60
\$ / R On 14/09/2009 Currency Future	Buy	10	82.76
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	166.05
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	249.30
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	329.60
\$ / R On 14/09/2009 Currency Future	Buy	50	415.12
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	412.75
\$ / R On 14/09/2009 Currency Future	Buy	50	412.00
\$ / R On 14/09/2009 Currency Future	Buy	50	412.80
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	414.62
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Sell	72	0.00
\$ / R On 14/09/2009 Currency Future	Sell	72	0.00
\$ / R On 14/09/2009 Currency Future	Buy	72	598.69
\$ / R On 14/09/2009 Currency Future	Buy	72	597.97
\$ / R On 14/09/2009 Currency Future	Buy	80	662.68
\$ / R On 14/09/2009 Currency Future	Sell	80	0.00
\$ / R On 14/09/2009 Currency Future	Sell	90	0.00
\$ / R On 14/09/2009 Currency Future	Buy	90	744.80
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	100	830.25
\$ / R On 14/09/2009 Currency Future			Buy	100	828.85
\$ / R On 14/09/2009 Currency Future			Buy	100	830.99
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Sell	150	0.00
\$ / R On 14/09/2009 Currency Future			Buy	150	1,246.49
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,662.00
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,655.10
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Buy	250	2,068.88
\$ / R On 14/09/2009 Currency Future			Buy	284	2,359.27
\$ / R On 14/09/2009 Currency Future			Sell	284	0.00
\$ / R On 14/09/2009 Currency Future			Sell	300	0.00
\$ / R On 14/09/2009 Currency Future			Buy	300	2,482.65
\$ / R On 14/09/2009 Currency Future			Buy	305	2,529.18
\$ / R On 14/09/2009 Currency Future			Sell	305	0.00
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,126.20
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,137.75
\$ / R On 14/09/2009 Currency Future			Buy	500	4,157.55
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,157.55
\$ / R On 14/09/2009 Currency Future			Buy	500	4,126.20
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,154.95
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00

\$ / R On 14/09/2009 Currency Future	Sell	530	0.00
\$ / R On 14/09/2009 Currency Future	Buy	530	4,386.02
\$ / R On 14/09/2009 Currency Future	Sell	750	0.00
\$ / R On 14/09/2009 Currency Future	Buy	750	6,207.75
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,322.70
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,322.70
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,322.70
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,281.50
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,281.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,281.00
\$ / R On 14/09/2009 Currency Future	Sell	4,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4,000	33,025.60

Sep 2009 £ / R Currency Future

£ / R On 14/09/2009 Currency Future	Buy	5	66.85
£ / R On 14/09/2009 Currency Future	Sell	5	0.00
£ / R On 14/09/2009 Currency Future	Sell	15	0.00
£ / R On 14/09/2009 Currency Future	Buy	15	201.00
£ / R On 14/09/2009 Currency Future	Buy	50	669.16
£ / R On 14/09/2009 Currency Future	Sell	50	0.00
£ / R On 14/09/2009 Currency Future	Buy	60	804.55
£ / R On 14/09/2009 Currency Future	Sell	60	0.00

Sep 2009 € / R Currency Future

€ / R On 14/09/2009 Currency Future	Sell	5	0.00
€ / R On 14/09/2009 Currency Future	Buy	5	57.73
€ / R On 14/09/2009 Currency Future	Sell	9	0.00
€ / R On 14/09/2009 Currency Future	Buy	9	103.91
€ / R On 14/09/2009 Currency Future	Buy	10	115.45

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 14/09/2009 Currency Future			Sell	10	0.00
€ / R On 14/09/2009 Currency Future			Buy	10	115.45
€ / R On 14/09/2009 Currency Future			Sell	10	0.00
€ / R On 14/09/2009 Currency Future			Buy	20	230.83
€ / R On 14/09/2009 Currency Future			Sell	20	0.00
€ / R On 14/09/2009 Currency Future			Sell	20	0.00
€ / R On 14/09/2009 Currency Future			Buy	20	230.17
€ / R On 14/09/2009 Currency Future			Sell	30	0.00
€ / R On 14/09/2009 Currency Future			Buy	30	345.18
€ / R On 14/09/2009 Currency Future			Sell	90	0.00
€ / R On 14/09/2009 Currency Future			Buy	90	1,041.16
€ / R On 14/09/2009 Currency Future			Buy	140	1,616.30
€ / R On 14/09/2009 Currency Future			Sell	140	0.00
€ / R On 14/09/2009 Currency Future			Sell	200	0.00
€ / R On 14/09/2009 Currency Future			Buy	200	2,309.00
€ / R On 14/09/2009 Currency Future			Sell	766	0.00
€ / R On 14/09/2009 Currency Future			Buy	766	8,843.47
€ / R On 14/09/2009 Currency Future			Buy	1,200	13,801.80
€ / R On 14/09/2009 Currency Future			Sell	1,200	0.00
€ / R On 14/09/2009 Currency Future			Sell	1,500	0.00
€ / R On 14/09/2009 Currency Future			Buy	1,500	17,317.50
Sep 2009 ZAAD / R Currency F					
ZAAD On 14/09/2009 Currency Future			Sell	100	0.00
ZAAD On 14/09/2009 Currency Future			Buy	100	653.45
ZAAD On 14/09/2009 Currency Future			Sell	300	0.00
ZAAD On 14/09/2009 Currency Future			Buy	300	1,963.89
ZAAD On 14/09/2009 Currency Future			Buy	1,200	7,841.40
ZAAD On 14/09/2009 Currency Future			Sell	1,200	0.00
ZAAD On 14/09/2009 Currency Future			Buy	10,000	65,100.00
ZAAD On 14/09/2009 Currency Future			Sell	10,000	0.00

Grand Total for Daily Detailed Turnover:

45,951

431,863.83