



Derivatives Daily Detailed Turnover Report

Date of Printout: 02/07/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Sell	57	0.00
ALBI On 06/08/2009 Index Future			Buy	57	0.00
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Buy	24	26,838.50
R186 On 06/08/2009 Bond Future			Sell	24	0.00
R186 On 06/08/2009 Bond Future			Buy	127	141,646.86
R186 On 06/08/2009 Bond Future			Sell	127	0.00
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	8.07
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	32.25
\$ / R On 14/12/2009 Currency Future			Buy	10	80.39
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	12	0.00
\$ / R On 14/12/2009 Currency Future			Buy	12	97.54
Dec 2009 £ / R Currency Future					
£ / R On 14/12/2009 Currency Future			Buy	2	26.40
£ / R On 14/12/2009 Currency Future			Sell	2	0.00

Dec 2009 € / R Currency Future

€ / R On 14/12/2009 Currency Future	Buy	4	45.47
€ / R On 14/12/2009 Currency Future	Sell	4	0.00
€ / R On 14/12/2009 Currency Future	Buy	7	79.23
€ / R On 14/12/2009 Currency Future	Sell	7	0.00

Mar 2010 \$ / R Currency Future

\$ / R On 15/03/2010 Currency Future	Buy	4	32.85
\$ / R On 15/03/2010 Currency Future	Sell	4	0.00

Sep 2009 \$ / R Currency Future

\$ / R On 14/09/2009 Currency Future	Buy	1	7.99
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	15.92
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	15.84
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	15.92
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.63
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.63
\$ / R On 14/09/2009 Currency Future	Buy	5	39.84
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8	63.57
\$ / R On 14/09/2009 Currency Future	Buy	10	79.17
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	13	103.23
\$ / R On 14/09/2009 Currency Future	Sell	13	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	119.53
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Sell	22	0.00
\$ / R On 14/09/2009 Currency Future	Buy	22	175.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	396.15
\$ / R On 14/09/2009 Currency Future			Sell	72	0.00
\$ / R On 14/09/2009 Currency Future			Buy	72	570.49
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	794.25
\$ / R On 14/09/2009 Currency Future			Buy	100	794.25
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	794.25
\$ / 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			Buy	100	792.95
\$ / R On 14/09/2009 Currency Future			Buy	107	852.66
\$ / R On 14/09/2009 Currency Future			Sell	107	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,250	9,806.00
\$ / R On 14/09/2009 Currency Future			Sell	1,250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	6,656	0.00
\$ / R On 14/09/2009 Currency Future			Buy	6,656	52,738.82
\$ / R On 14/09/2009 Currency Future			Buy	6,656	52,738.82
\$ / R On 14/09/2009 Currency Future			Sell	6,656	0.00
Sep 2009 £ / R Currency Future					
£ / R On 14/09/2009 Currency Future			Buy	5	65.00
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Sell	9	0.00
£ / R On 14/09/2009 Currency Future			Buy	9	117.09
£ / R On 14/09/2009 Currency Future			Buy	14	182.00
£ / R On 14/09/2009 Currency Future			Sell	14	0.00
Sep 2009 € / R Currency Future					
€ / R On 14/09/2009 Currency Future			Buy	1	11.18
€ / R On 14/09/2009 Currency Future			Sell	1	0.00

€ / R On 14/09/2009 Currency Future	Sell	3	0.00
€ / R On 14/09/2009 Currency Future	Buy	3	33.53
€ / R On 14/09/2009 Currency Future	Buy	9	100.55
€ / R On 14/09/2009 Currency Future	Sell	9	0.00
€ / R On 14/09/2009 Currency Future	Buy	50	558.75
€ / 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	558.25
€ / R On 14/09/2009 Currency Future	Buy	100	1,119.78
€ / R On 14/09/2009 Currency Future	Sell	100	0.00
€ / R On 14/09/2009 Currency Future	Buy	100	1,118.00
€ / R On 14/09/2009 Currency Future	Sell	100	0.00
€ / R On 14/09/2009 Currency Future	Buy	100	1,119.05
€ / R On 14/09/2009 Currency Future	Buy	100	1,118.05
€ / R On 14/09/2009 Currency Future	Sell	100	0.00
€ / R On 14/09/2009 Currency Future	Buy	100	1,120.00
€ / 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	Buy	200	2,229.66
€ / R On 14/09/2009 Currency Future	Buy	200	2,231.66
€ / R On 14/09/2009 Currency Future	Sell	200	0.00
€ / R On 14/09/2009 Currency Future	Sell	200	0.00
€ / R On 14/09/2009 Currency Future	Buy	300	3,353.76
€ / R On 14/09/2009 Currency Future	Sell	300	0.00
€ / R On 14/09/2009 Currency Future	Sell	300	0.00
€ / R On 14/09/2009 Currency Future	Buy	300	3,355.86

Sep 2009 ZAAD / R Currency F

ZAAD On 14/09/2009 Currency Future	Buy	5	31.74
ZAAD On 14/09/2009 Currency Future	Sell	5	0.00

Grand Total for Daily Detailed Turnover: 17,177 308,289.79