



Derivatives Daily Detailed Turnover Report

Date of Prinout: 04/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Sell	2	0.00
ALBI On 06/08/2009 Index Future			Buy	2	0.00
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Buy	490	606,907.97
R186 On 06/08/2009 Bond Future			Sell	490	0.00
Jun 2009 \$ / R Currency Future					
\$ / R On 12/06/2009 Currency Future			Buy	1	8.49
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.38
\$ / 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	16.92
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	16.90
\$ / R On 12/06/2009 Currency Future			Buy	2	16.97
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	16.94
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	25.39

\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.39
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	33.60
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	33.52
\$ / 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	33.80
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.15
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.38
\$ / R On 12/06/2009 Currency Future	Buy	5	42.30
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	50.77
\$ / 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	84.60
\$ / R On 12/06/2009 Currency Future	Buy	10	83.73
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	83.79
\$ / 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	84.86
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	84.50
\$ / R On 12/06/2009 Currency Future	Buy	11	92.95
\$ / R On 12/06/2009 Currency Future	Sell	11	0.00
\$ / R On 12/06/2009 Currency Future	Sell	13	0.00
\$ / R On 12/06/2009 Currency Future	Buy	13	109.79
\$ / R On 12/06/2009 Currency Future	Sell	16	0.00
\$ / R On 12/06/2009 Currency Future	Buy	16	135.38
\$ / R On 12/06/2009 Currency Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	17	142.80
\$ / R On 12/06/2009 Currency Future			Buy	19	160.63
\$ / R On 12/06/2009 Currency Future			Sell	19	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	169.23
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	167.40
\$ / R On 12/06/2009 Currency Future			Buy	20	169.50
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	254.14
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	254.25
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	40	338.46
\$ / R On 12/06/2009 Currency Future			Sell	40	0.00
\$ / R On 12/06/2009 Currency Future			Sell	43	0.00
\$ / R On 12/06/2009 Currency Future			Buy	43	360.28
\$ / R On 12/06/2009 Currency Future			Buy	50	424.34
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	424.34
\$ / 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	420.14
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	422.50
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	422.50
\$ / R On 12/06/2009 Currency Future			Buy	80	669.52
\$ / R On 12/06/2009 Currency Future			Sell	80	0.00
\$ / R On 12/06/2009 Currency Future			Sell	85	0.00
\$ / R On 12/06/2009 Currency Future			Buy	85	713.83

\$ / R On 12/06/2009 Currency Future	Buy	85	713.83
\$ / R On 12/06/2009 Currency Future	Sell	85	0.00
\$ / R On 12/06/2009 Currency Future	Buy	121	1,021.24
\$ / R On 12/06/2009 Currency Future	Sell	121	0.00
\$ / R On 12/06/2009 Currency Future	Buy	121	1,021.24
\$ / R On 12/06/2009 Currency Future	Sell	121	0.00
\$ / R On 12/06/2009 Currency Future	Buy	261	2,200.10
\$ / R On 12/06/2009 Currency Future	Sell	261	0.00
\$ / R On 12/06/2009 Currency Future	Buy	500	4,222.50
\$ / R On 12/06/2009 Currency Future	Sell	500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	600	5,040.84
\$ / R On 12/06/2009 Currency Future	Sell	600	0.00
\$ / R On 12/06/2009 Currency Future	Buy	700	5,921.23
\$ / R On 12/06/2009 Currency Future	Sell	700	0.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,463.50
\$ / R On 12/06/2009 Currency Future	Sell	2,500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2,500	21,165.25

Jun 2009 £ / R Currency Future

£ / R On 12/06/2009 Currency Future	Buy	1	12.45
£ / R On 12/06/2009 Currency Future	Sell	1	0.00
£ / R On 12/06/2009 Currency Future	Buy	1	12.46
£ / R On 12/06/2009 Currency Future	Sell	1	0.00
£ / R On 12/06/2009 Currency Future	Buy	1	12.64
£ / R On 12/06/2009 Currency Future	Sell	1	0.00
£ / R On 12/06/2009 Currency Future	Buy	6	75.74
£ / R On 12/06/2009 Currency Future	Sell	6	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	11.20
€ / R On 12/06/2009 Currency Future	Buy	5	56.00
€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	56.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 12/06/2009 Currency Future			Sell	5	0.00
€ / R On 12/06/2009 Currency Future			Sell	10	0.00
€ / R On 12/06/2009 Currency Future			Buy	10	111.52
€ / R On 12/06/2009 Currency Future			Buy	22	247.35
€ / R On 12/06/2009 Currency Future			Sell	22	0.00
€ / R On 12/06/2009 Currency Future			Buy	70	786.41
€ / R On 12/06/2009 Currency Future			Sell	70	0.00
€ / R On 12/06/2009 Currency Future			Sell	100	0.00
€ / R On 12/06/2009 Currency Future			Buy	100	1,118.20
€ / R On 12/06/2009 Currency Future			Sell	100	0.00
€ / R On 12/06/2009 Currency Future			Buy	100	1,121.49
€ / R On 12/06/2009 Currency Future			Buy	114	1,267.29
€ / R On 12/06/2009 Currency Future			Sell	114	0.00
May 2009 ALBI Future					
ALBI On 07/05/2009 Index Future			Sell	70	0.00
ALBI On 07/05/2009 Index Future			Buy	70	0.00
ALBI On 07/05/2009 Index Future			Buy	225	0.00
ALBI On 07/05/2009 Index Future			Sell	225	0.00
May 2009 R153 Future					
R153 On 07/05/2009 Bond Future			Buy	1,000	1,107,944.70
R153 On 07/05/2009 Bond Future			Sell	1,000	0.00
May 2009 R186 Future					
R186 On 07/05/2009 Bond Future			Sell	490	0.00
R186 On 07/05/2009 Bond Future			Buy	490	589,218.29
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	8.60
\$ / R On 14/09/2009 Currency Future			Buy	2	17.07
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00

\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	17.04
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	85.90
\$ / R On 14/09/2009 Currency Future	Buy	18	153.40
\$ / R On 14/09/2009 Currency Future	Sell	18	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	171.40
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	60	510.36
\$ / R On 14/09/2009 Currency Future	Sell	60	0.00
\$ / R On 14/09/2009 Currency Future	Buy	86	735.58
\$ / R On 14/09/2009 Currency Future	Sell	86	0.00
\$ / R On 14/09/2009 Currency Future	Buy	200	1,712.00
\$ / R On 14/09/2009 Currency Future	Sell	200	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	12.71
£ / R On 14/09/2009 Currency Future	Buy	21	265.26
£ / R On 14/09/2009 Currency Future	Sell	21	0.00

Sep 2009 € / R Currency Future

€ / R On 14/09/2009 Currency Future	Buy	3	34.14
€ / R On 14/09/2009 Currency Future	Sell	3	0.00
€ / R On 14/09/2009 Currency Future	Buy	3	33.90
€ / R On 14/09/2009 Currency Future	Sell	3	0.00
€ / R On 14/09/2009 Currency Future	Buy	50	567.41
€ / R On 14/09/2009 Currency Future	Sell	50	0.00
€ / R On 14/09/2009 Currency Future	Sell	87	0.00
€ / R On 14/09/2009 Currency Future	Buy	87	992.89
€ / R On 14/09/2009 Currency Future	Buy	1,000	11,350.50
€ / R On 14/09/2009 Currency Future	Sell	1,000	0.00

Grand Total for Daily Detailed Turnover: 10,958 2,382,084.91