



Derivatives Daily Detailed Turnover Report

Date of Printout: 06/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 AL13 Future					
AL13 On 06/08/2009 Index Future			Buy	3	0.00
AL13 On 06/08/2009 Index Future			Sell	3	0.00
AL13 On 06/08/2009 Index Future			Buy	4	0.00
AL13 On 06/08/2009 Index Future			Sell	4	0.00
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Buy	200	0.00
ALBI On 06/08/2009 Index Future			Sell	200	0.00
Aug 2009 GOVI Future					
GOVI On 06/08/2009 jGovi			Buy	4	11,773.08
GOVI On 06/08/2009 jGovi			Sell	4	0.00
GOVI On 06/08/2009 jGovi			Buy	28	83,220.76
GOVI On 06/08/2009 jGovi			Sell	28	0.00
Aug 2009 R157 Future					
R157 On 06/08/2009 Bond Future			Buy	228	298,072.70
R157 On 06/08/2009 Bond Future			Sell	228	0.00
R157 On 06/08/2009 Bond Future			Sell	636	0.00
R157 On 06/08/2009 Bond Future			Buy	636	831,465.95
Aug 2009 R186 Future					

R186 On 06/08/2009 Bond Future	Buy	63	73,496.05
R186 On 06/08/2009 Bond Future	Sell	63	0.00
R186 On 06/08/2009 Bond Future	Sell	250	0.00
R186 On 06/08/2009 Bond Future	Buy	250	291,258.35
R186 On 06/08/2009 Bond Future	Buy	265	311,112.49
R186 On 06/08/2009 Bond Future	Sell	265	0.00
R186 On 06/08/2009 Bond Future	Buy	743	872,288.98
R186 On 06/08/2009 Bond Future	Sell	743	0.00
Aug 2009 R201 Future			
R201 On 06/08/2009 Bond Future	Buy	2	2,055.58
R201 On 06/08/2009 Bond Future	Sell	2	0.00
Aug 2009 R204 Future			
R204 On 06/08/2009 Bond Future	Sell	8	0.00
R204 On 06/08/2009 Bond Future	Buy	8	7,779.32
R204 On 06/08/2009 Bond Future	Buy	488	475,141.74
R204 On 06/08/2009 Bond Future	Sell	488	0.00
Aug 2009 R206 Future			
R206 On 06/08/2009 Bond Future	Sell	1	0.00
R206 On 06/08/2009 Bond Future	Buy	1	973.98
R206 On 06/08/2009 Bond Future	Sell	94	0.00
R206 On 06/08/2009 Bond Future	Buy	94	91,671.96
Dec 2009 \$ / R Currency Future			
\$ / R On 14/12/2009 Currency Future	Buy	200	1,758.50
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
Dec 2009 € / R Currency Future			
€ / R On 14/12/2009 Currency Future	Sell	20	0.00
€ / R On 14/12/2009 Currency Future	Buy	20	236.02
€ / R On 14/12/2009 Currency Future	Sell	20	0.00
€ / R On 14/12/2009 Currency Future	Buy	20	235.00
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	8.58

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.54
\$ / R On 12/06/2009 Currency Future			Buy	1	8.57
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	17.20
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	17.10
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	25.78
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	25.68
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	34.25
\$ / 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	42.81
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	43.05
\$ / 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	43.00
\$ / R On 12/06/2009 Currency Future			Buy	5	42.86
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	42.85
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	42.61
\$ / R On 12/06/2009 Currency Future			Buy	5	42.65
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	8	68.48
\$ / R On 12/06/2009 Currency Future			Sell	8	0.00
\$ / R On 12/06/2009 Currency Future			Buy	8	68.80

\$ / R On 12/06/2009 Currency Future	Sell	8	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	85.72
\$ / R On 12/06/2009 Currency Future	Buy	10	86.10
\$ / 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	Sell	12	0.00
\$ / R On 12/06/2009 Currency Future	Buy	12	102.80
\$ / R On 12/06/2009 Currency Future	Buy	15	129.45
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	172.20
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	171.50
\$ / R On 12/06/2009 Currency Future	Buy	20	170.90
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	215.25
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	213.25
\$ / R On 12/06/2009 Currency Future	Buy	25	213.89
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	212.30
\$ / R On 12/06/2009 Currency Future	Buy	35	300.80
\$ / R On 12/06/2009 Currency Future	Sell	35	0.00
\$ / 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	423.95
\$ / R On 12/06/2009 Currency Future	Buy	50	430.72
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	429.41
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	431.16
\$ / R On 12/06/2009 Currency Future	Buy	53	455.11

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	53	0.00
\$ / R On 12/06/2009 Currency Future			Buy	60	513.41
\$ / R On 12/06/2009 Currency Future			Sell	60	0.00
\$ / R On 12/06/2009 Currency Future			Sell	83	0.00
\$ / R On 12/06/2009 Currency Future			Buy	83	710.90
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	851.95
\$ / R On 12/06/2009 Currency Future			Buy	198	1,692.90
\$ / R On 12/06/2009 Currency Future			Sell	198	0.00
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Buy	200	1,711.10
\$ / R On 12/06/2009 Currency Future			Buy	250	2,151.88
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,155.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,129.83
\$ / R On 12/06/2009 Currency Future			Buy	250	2,152.50
\$ / R On 12/06/2009 Currency Future			Buy	400	3,438.64
\$ / R On 12/06/2009 Currency Future			Sell	400	0.00
\$ / R On 12/06/2009 Currency Future			Buy	400	3,440.36
\$ / R On 12/06/2009 Currency Future			Sell	400	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	8,521.50
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,000	17,155.40
\$ / R On 12/06/2009 Currency Future			Buy	2,000	17,107.40
\$ / R On 12/06/2009 Currency Future			Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	3,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3,000	25,472.40

\$ / R On 12/06/2009 Currency Future	Sell	3,000	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3,000	25,922.10
\$ / R On 12/06/2009 Currency Future	Buy	3,000	25,395.00

Jun 2009 £ / R Currency Future

£ / R On 12/06/2009 Currency Future	Buy	5	64.42
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	64.75
£ / R On 12/06/2009 Currency Future	Buy	5	64.55
£ / 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	7	0.00
£ / R On 12/06/2009 Currency Future	Buy	7	90.51
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	129.14
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	20	258.40
£ / R On 12/06/2009 Currency Future	Sell	172	0.00
£ / R On 12/06/2009 Currency Future	Buy	172	2,215.27
£ / R On 12/06/2009 Currency Future	Sell	193	0.00
£ / R On 12/06/2009 Currency Future	Buy	193	2,485.74
£ / R On 12/06/2009 Currency Future	Buy	280	3,606.26
£ / R On 12/06/2009 Currency Future	Sell	280	0.00

Jun 2009 € / R Currency Future

€ / R On 12/06/2009 Currency Future	Sell	2	0.00
€ / R On 12/06/2009 Currency Future	Buy	2	22.91
€ / R On 12/06/2009 Currency Future	Sell	35	0.00
€ / R On 12/06/2009 Currency Future	Buy	35	400.25
€ / R On 12/06/2009 Currency Future	Buy	50	559.43
€ / R On 12/06/2009 Currency Future	Buy	50	570.18
€ / 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	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 12/06/2009 Currency Future			Buy	200	2,287.00
€ / R On 12/06/2009 Currency Future			Buy	250	2,858.75
€ / R On 12/06/2009 Currency Future			Sell	250	0.00
€ / R On 12/06/2009 Currency Future			Buy	572	6,552.77
€ / R On 12/06/2009 Currency Future			Sell	572	0.00
May 2009 AL13 Future					
AL13 On 07/05/2009 Index Future			Buy	3	0.00
AL13 On 07/05/2009 Index Future			Sell	3	0.00
AL13 On 07/05/2009 Index Future			Sell	4	0.00
AL13 On 07/05/2009 Index Future			Buy	4	0.00
May 2009 ALBI Future					
ALBI On 07/05/2009 Index Future			Sell	200	0.00
ALBI On 07/05/2009 Index Future			Buy	200	0.00
May 2009 GOVI Future					
GOVI On 07/05/2009 jGovi			Buy	4	11,551.52
GOVI On 07/05/2009 jGovi			Sell	4	0.00
GOVI On 07/05/2009 jGovi			Sell	10	0.00
GOVI On 07/05/2009 jGovi			Buy	10	29,163.90
GOVI On 07/05/2009 jGovi			Sell	18	0.00
GOVI On 07/05/2009 jGovi			Buy	18	52,495.02
May 2009 R157 Future					
R157 On 07/05/2009 Bond Future			Sell	228	0.00
R157 On 07/05/2009 Bond Future			Buy	228	292,432.05
R157 On 07/05/2009 Bond Future			Sell	636	0.00
R157 On 07/05/2009 Bond Future			Buy	636	815,731.50
May 2009 R186 Future					
R186 On 07/05/2009 Bond Future			Sell	250	0.00
R186 On 07/05/2009 Bond Future			Buy	250	298,382.00

R186 On 07/05/2009 Bond Future	Sell	265	0.00
R186 On 07/05/2009 Bond Future	Sell	265	0.00
R186 On 07/05/2009 Bond Future	Buy	265	318,924.35
R186 On 07/05/2009 Bond Future	Buy	265	318,924.35
R186 On 07/05/2009 Bond Future	Sell	265	0.00
R186 On 07/05/2009 Bond Future	Buy	265	318,924.35
R186 On 07/05/2009 Bond Future	Sell	743	0.00
R186 On 07/05/2009 Bond Future	Buy	743	894,191.66

May 2009 R201 Future

R201 On 07/05/2009 Bond Future	Buy	2	2,103.22
R201 On 07/05/2009 Bond Future	Sell	2	0.00

May 2009 R204 Future

R204 On 07/05/2009 Bond Future	Sell	8	0.00
R204 On 07/05/2009 Bond Future	Buy	8	7,948.94
R204 On 07/05/2009 Bond Future	Sell	10	0.00
R204 On 07/05/2009 Bond Future	Buy	10	9,911.02
R204 On 07/05/2009 Bond Future	Buy	488	484,885.29
R204 On 07/05/2009 Bond Future	Sell	488	0.00

May 2009 R206 Future

R206 On 07/05/2009 Bond Future	Buy	1	992.45
R206 On 07/05/2009 Bond Future	Sell	1	0.00
R206 On 07/05/2009 Bond Future	Buy	94	93,290.36
R206 On 07/05/2009 Bond Future	Sell	94	0.00

Sep 2009 \$ / R Currency Future

\$ / R On 14/09/2009 Currency Future	Buy	1	8.69
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	61.18
\$ / R On 14/09/2009 Currency Future	Buy	11	96.05
\$ / R On 14/09/2009 Currency Future	Sell	11	0.00
\$ / R On 14/09/2009 Currency Future	Sell	14	0.00
\$ / R On 14/09/2009 Currency Future	Buy	14	121.61
\$ / R On 14/09/2009 Currency Future	Buy	18	157.32

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	18	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	173.80
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	40	349.12
\$ / R On 14/09/2009 Currency Future			Sell	40	0.00
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,738.44
\$ / R On 14/09/2009 Currency Future			Buy	2,200	19,241.86
\$ / R On 14/09/2009 Currency Future			Sell	2,200	0.00
Sep 2009 £ / R Currency Future					
£ / R On 14/09/2009 Currency Future			Buy	2	26.30
£ / R On 14/09/2009 Currency Future			Sell	2	0.00
£ / R On 14/09/2009 Currency Future			Buy	8	105.01
£ / R On 14/09/2009 Currency Future			Sell	8	0.00
Sep 2009 € / R Currency Future					
€ / R On 14/09/2009 Currency Future			Buy	3	34.77
€ / R On 14/09/2009 Currency Future			Sell	3	0.00
€ / R On 14/09/2009 Currency Future			Buy	7	81.30
€ / R On 14/09/2009 Currency Future			Sell	7	0.00
€ / R On 14/09/2009 Currency Future			Buy	20	232.53
€ / R On 14/09/2009 Currency Future			Sell	20	0.00
€ / R On 14/09/2009 Currency Future			Buy	25	287.66
€ / R On 14/09/2009 Currency Future			Buy	25	288.00
€ / R On 14/09/2009 Currency Future			Sell	25	0.00
€ / R On 14/09/2009 Currency Future			Sell	25	0.00
€ / R On 14/09/2009 Currency Future			Buy	1,700	19,788.00
€ / R On 14/09/2009 Currency Future			Sell	1,700	0.00
Grand Total for Daily Detailed Turnover:				29,912	7,512,763.98