



Derivatives Daily Detailed Turnover Report

Date of Printout: 07/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Sell	8	0.00
ALBI On 06/08/2009 Index Future			Buy	8	0.00
ALBI On 06/08/2009 Index Future			Sell	33	0.00
ALBI On 06/08/2009 Index Future			Buy	33	0.00
Aug 2009 GOVI Future					
GOVI On 06/08/2009 jGovi			Sell	79	0.00
GOVI On 06/08/2009 jGovi			Buy	79	235,404.99
Aug 2009 ILBI Future					
ILBI On 06/08/2009 Index Future			Sell	2	0.00
ILBI On 06/08/2009 Index Future			Buy	2	0.00
Aug 2009 R157 Future					
R157 On 06/08/2009 Bond Future			Sell	1,600	0.00
R157 On 06/08/2009 Bond Future			Buy	1,600	2,091,475.68
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Sell	220	0.00
R186 On 06/08/2009 Bond Future			Buy	220	258,872.44
R186 On 06/08/2009 Bond Future			Sell	250	0.00
R186 On 06/08/2009 Bond Future			Buy	250	292,710.28

Aug 2009 R206 Future

R206 On 06/08/2009 Bond Future	Buy	610	596,681.93
R206 On 06/08/2009 Bond Future	Sell	610	0.00
R206 On 06/08/2009 Bond Future	Sell	1,120	0.00
R206 On 06/08/2009 Bond Future	Buy	1,120	1,095,547.15

Aug 2009 R209 Future

R209 On 06/08/2009 Bond Future	Sell	1,420	0.00
R209 On 06/08/2009 Bond Future	Buy	1,420	1,148,924.70

Dec 2009 \$ / R Currency Future

\$ / R On 14/12/2009 Currency Future	Buy	1	8.77
\$ / R On 14/12/2009 Currency Future	Sell	1	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	8.57
\$ / R On 12/06/2009 Currency Future	Buy	1	8.42
\$ / R On 12/06/2009 Currency Future	Buy	1	8.42
\$ / 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	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1	8.46
\$ / R On 12/06/2009 Currency Future	Buy	1	8.41
\$ / R On 12/06/2009 Currency Future	Buy	1	8.41
\$ / 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	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.84
\$ / R On 12/06/2009 Currency Future	Buy	2	16.80
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.26
\$ / 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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	5	42.13
\$ / R On 12/06/2009 Currency Future			Buy	5	42.05
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	41.90
\$ / 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	42.13
\$ / 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			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	42.06
\$ / R On 12/06/2009 Currency Future			Buy	5	42.10
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	6	0.00
\$ / R On 12/06/2009 Currency Future			Buy	6	50.70
\$ / R On 12/06/2009 Currency Future			Buy	10	84.47
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	84.20
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	84.10
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Sell	13	0.00
\$ / R On 12/06/2009 Currency Future			Buy	13	109.33
\$ / R On 12/06/2009 Currency Future			Buy	15	125.25
\$ / R On 12/06/2009 Currency Future			Buy	15	126.93
\$ / R On 12/06/2009 Currency Future			Sell	15	0.00
\$ / R On 12/06/2009 Currency Future			Sell	15	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	168.00
\$ / R On 12/06/2009 Currency Future			Buy	20	169.34
\$ / 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	209.75
\$ / R On 12/06/2009 Currency Future	Buy	50	419.50
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	421.25
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Sell	200	0.00
\$ / R On 12/06/2009 Currency Future	Buy	200	1,713.10
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,108.75
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,105.25
\$ / R On 12/06/2009 Currency Future	Buy	250	2,106.60
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Sell	400	0.00
\$ / R On 12/06/2009 Currency Future	Buy	400	3,390.48
\$ / R On 12/06/2009 Currency Future	Sell	590	0.00
\$ / R On 12/06/2009 Currency Future	Buy	590	5,020.02
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,386.50
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,381.60
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,407.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / 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	16,967.80
\$ / R On 12/06/2009 Currency Future	Buy	2,000	16,717.80
\$ / R On 12/06/2009 Currency Future	Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future	Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2,000	16,875.00

Jun 2009 £ / R Currency Futur

£ / R On 12/06/2009 Currency Future	Sell	4	0.00
£ / R On 12/06/2009 Currency Future	Buy	4	50.60
£ / R On 12/06/2009 Currency Future	Buy	5	63.50

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	127.15
£ / R On 12/06/2009 Currency Future			Sell	10	0.00
£ / R On 12/06/2009 Currency Future			Buy	10	127.05
£ / R On 12/06/2009 Currency Future			Buy	20	253.24
£ / R On 12/06/2009 Currency Future			Sell	20	0.00
Jun 2009 € / R Currency Future					
€ / R On 12/06/2009 Currency Future			Sell	15	0.00
€ / R On 12/06/2009 Currency Future			Buy	15	170.53
€ / R On 12/06/2009 Currency Future			Buy	200	2,248.00
€ / R On 12/06/2009 Currency Future			Sell	200	0.00
May 2009 GOVI Future					
GOVI On 07/05/2009 jGovi			Sell	81	0.00
GOVI On 07/05/2009 jGovi			Buy	81	236,528.91
May 2009 ILBI Future					
ILBI On 07/05/2009 Index Future			Buy	2	0.00
ILBI On 07/05/2009 Index Future			Sell	2	0.00
May 2009 R157 Future					
R157 On 07/05/2009 Bond Future			Buy	1,600	2,050,158.08
R157 On 07/05/2009 Bond Future			Sell	1,600	0.00
May 2009 R186 Future					
R186 On 07/05/2009 Bond Future			Buy	220	265,209.05
R186 On 07/05/2009 Bond Future			Sell	220	0.00
May 2009 R206 Future					
R206 On 07/05/2009 Bond Future			Sell	610	0.00
R206 On 07/05/2009 Bond Future			Buy	610	607,450.75
R206 On 07/05/2009 Bond Future			Sell	1,120	0.00

R206 On 07/05/2009 Bond Future	Buy	1,120	1,115,319.41
May 2009 R209 Future			
R209 On 07/05/2009 Bond Future	Buy	1,420	1,126,209.24
R209 On 07/05/2009 Bond Future	Sell	1,420	0.00
Sep 2009 \$ / R Currency Future			
\$ / R On 14/09/2009 Currency Future	Buy	29	248.36
\$ / R On 14/09/2009 Currency Future	Sell	29	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	856.54
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
Sep 2009 £ / R Currency Future			
£ / 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	1	11.40
€ / R On 14/09/2009 Currency Future	Sell	1	0.00
€ / R On 14/09/2009 Currency Future	Buy	9	102.23
€ / R On 14/09/2009 Currency Future	Sell	9	0.00
€ / R On 14/09/2009 Currency Future	Buy	72	819.53
€ / R On 14/09/2009 Currency Future	Sell	72	0.00
Grand Total for Daily Detailed Turnover:		22,116	11,220,363.28