



Derivatives Daily Detailed Turnover Report

Date of Printout: 12/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 R157 Future					
R157 On 06/08/2009 Bond Future			Buy	350	455,696.82
R157 On 06/08/2009 Bond Future			Sell	350	0.00
Aug 2009 R209 Future					
R209 On 06/08/2009 Bond Future			Buy	10	8,054.87
R209 On 06/08/2009 Bond Future			Sell	10	0.00
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Buy	30	263.70
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
Dec 2009 £ / R Currency Future					
£ / R On 14/12/2009 Currency Future			Buy	5	66.65
£ / R On 14/12/2009 Currency Future			Sell	5	0.00
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Sell	172	0.00
€ / R On 14/12/2009 Currency Future			Buy	172	2,061.52
€ / R On 14/12/2009 Currency Future			Sell	174	0.00
€ / R On 14/12/2009 Currency Future			Buy	174	2,080.47
€ / R On 14/12/2009 Currency Future			Buy	545	6,527.19
€ / R On 14/12/2009 Currency Future			Sell	545	0.00

Jun 2009 \$ / R Currency Future

\$ / R On 12/06/2009 Currency Future	Buy	1	8.50
\$ / R On 12/06/2009 Currency Future	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1	8.50
\$ / R On 12/06/2009 Currency Future	Buy	1	8.50
\$ / 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	8.59
\$ / 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	2	17.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.53
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.50
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	34.00
\$ / R On 12/06/2009 Currency Future	Buy	4	34.33
\$ / R On 12/06/2009 Currency Future	Buy	4	34.00
\$ / 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	5	42.46
\$ / R On 12/06/2009 Currency Future	Buy	5	42.50
\$ / 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	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.78
\$ / R On 12/06/2009 Currency Future	Buy	5	42.44
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.43
\$ / 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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / 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	6	51.06
\$ / R On 12/06/2009 Currency Future			Sell	6	0.00
\$ / R On 12/06/2009 Currency Future			Buy	7	59.64
\$ / R On 12/06/2009 Currency Future			Buy	7	59.36
\$ / R On 12/06/2009 Currency Future			Sell	7	0.00
\$ / R On 12/06/2009 Currency Future			Sell	7	0.00
\$ / R On 12/06/2009 Currency Future			Buy	8	68.00
\$ / R On 12/06/2009 Currency Future			Sell	8	0.00
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	85.85
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	85.50
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	85.94
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	84.92
\$ / R On 12/06/2009 Currency Future			Buy	12	101.88
\$ / R On 12/06/2009 Currency Future			Sell	12	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	170.24
\$ / R On 12/06/2009 Currency Future			Buy	20	169.80
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	214.25
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	255.75
\$ / R On 12/06/2009 Currency Future			Sell	40	0.00
\$ / R On 12/06/2009 Currency Future			Buy	40	340.22
\$ / R On 12/06/2009 Currency Future			Buy	50	429.63

\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Sell	53	0.00
\$ / R On 12/06/2009 Currency Future	Buy	53	459.32
\$ / R On 12/06/2009 Currency Future	Buy	115	975.20
\$ / R On 12/06/2009 Currency Future	Sell	115	0.00
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,116.00
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,141.50
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,513.90
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,516.40
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,514.00
\$ / 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	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,515.90
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,533.90
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,555.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,533.90
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,504.00
\$ / 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	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,535.90
\$ / 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	Buy	1,000	8,513.50
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,514.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,513.50
\$ / R On 12/06/2009 Currency Future	Sell	2,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	2,000	16,962.80
\$ / R On 12/06/2009 Currency Future			Buy	5,892	50,568.09
\$ / R On 12/06/2009 Currency Future			Sell	5,892	0.00
Jun 2009 £ / R Currency Future					
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Buy	5	64.70
£ / R On 12/06/2009 Currency Future			Buy	100	1,294.92
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
Jun 2009 € / R Currency Future					
€ / R On 12/06/2009 Currency Future			Buy	4	46.50
€ / R On 12/06/2009 Currency Future			Sell	4	0.00
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Buy	50	584.63
€ / R On 12/06/2009 Currency Future			Buy	250	2,909.13
€ / R On 12/06/2009 Currency Future			Sell	250	0.00
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	4	34.66
\$ / 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	43.58
\$ / R On 14/09/2009 Currency Future			Sell	53	0.00
\$ / R On 14/09/2009 Currency Future			Buy	53	459.32
Sep 2009 € / R Currency Future					
€ / R On 14/09/2009 Currency Future			Buy	43	506.72
€ / R On 14/09/2009 Currency Future			Sell	43	0.00
Grand Total for Daily Detailed Turnover:				22,686	658,964.08