



# Derivatives Daily Detailed Turnover Report

Date of Printout: 14/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 ALBI Future</b>					
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
<b>Aug 2009 R186 Future</b>					
R186 On 06/08/2009 Bond Future			Buy	50	58,241.87
R186 On 06/08/2009 Bond Future			Sell	50	0.00
R186 On 06/08/2009 Bond Future			Buy	100	116,827.63
R186 On 06/08/2009 Bond Future			Sell	100	0.00
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Buy	1	8.92
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Sell	1,118	0.00
€ / R On 14/12/2009 Currency Future			Buy	1,118	13,451.66
€ / R On 14/12/2009 Currency Future			Sell	1,118	0.00
€ / R On 14/12/2009 Currency Future			Buy	1,118	13,451.66
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.63

\$ / R On 12/06/2009 Currency Future	Buy	2	17.28
\$ / R On 12/06/2009 Currency Future	Sell	2	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	3	25.92
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.80
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.82
\$ / R On 12/06/2009 Currency Future	Buy	3	25.83
\$ / R On 12/06/2009 Currency Future	Buy	4	34.45
\$ / 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	43.00
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.99
\$ / R On 12/06/2009 Currency Future	Buy	5	43.42
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	43.30
\$ / 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	51.68
\$ / R On 12/06/2009 Currency Future	Buy	7	60.30
\$ / R On 12/06/2009 Currency Future	Sell	7	0.00
\$ / R On 12/06/2009 Currency Future	Buy	7	60.34
\$ / R On 12/06/2009 Currency Future	Sell	7	0.00
\$ / R On 12/06/2009 Currency Future	Sell	9	0.00
\$ / R On 12/06/2009 Currency Future	Buy	9	77.98
\$ / R On 12/06/2009 Currency Future	Buy	10	86.30
\$ / R On 12/06/2009 Currency Future	Buy	10	86.29
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
\$ / R On 12/06/2009 Currency Future			Buy	10	86.57
\$ / 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	86.55
\$ / R On 12/06/2009 Currency Future			Buy	15	130.03
\$ / R On 12/06/2009 Currency Future			Sell	15	0.00
\$ / R On 12/06/2009 Currency Future			Buy	24	206.64
\$ / R On 12/06/2009 Currency Future			Sell	24	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	216.33
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	216.34
\$ / 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	258.90
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	258.11
\$ / R On 12/06/2009 Currency Future			Buy	30	258.49
\$ / R On 12/06/2009 Currency Future			Buy	30	260.41
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	259.35
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	259.50
\$ / R On 12/06/2009 Currency Future			Buy	40	344.40
\$ / R On 12/06/2009 Currency Future			Sell	40	0.00
\$ / R On 12/06/2009 Currency Future			Sell	46	0.00
\$ / R On 12/06/2009 Currency Future			Buy	46	396.06
\$ / R On 12/06/2009 Currency Future			Buy	50	430.00
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	432.01

\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	432.75
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	428.95
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	60	519.60
\$ / R On 12/06/2009 Currency Future	Sell	60	0.00
\$ / R On 12/06/2009 Currency Future	Buy	70	604.11
\$ / R On 12/06/2009 Currency Future	Sell	70	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	866.14
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Sell	129	0.00
\$ / R On 12/06/2009 Currency Future	Buy	129	1,105.53
\$ / R On 12/06/2009 Currency Future	Buy	200	1,728.30
\$ / R On 12/06/2009 Currency Future	Sell	200	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,160.95
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Sell	500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	500	4,312.20
\$ / R On 12/06/2009 Currency Future	Sell	500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	500	4,223.30
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,694.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,599.00
\$ / R On 12/06/2009 Currency Future	Buy	2,000	17,342.00
\$ / R On 12/06/2009 Currency Future	Sell	2,000	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	13.15
£ / R On 12/06/2009 Currency Future	Buy	2	26.06
£ / R On 12/06/2009 Currency Future	Sell	2	0.00
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	131.13

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
£ / R On 12/06/2009 Currency Future			Buy	20	260.66
£ / R On 12/06/2009 Currency Future			Sell	20	0.00
£ / R On 12/06/2009 Currency Future			Buy	30	392.51
£ / R On 12/06/2009 Currency Future			Buy	30	392.25
£ / R On 12/06/2009 Currency Future			Sell	30	0.00
£ / R On 12/06/2009 Currency Future			Sell	30	0.00
£ / R On 12/06/2009 Currency Future			Sell	55	0.00
£ / R On 12/06/2009 Currency Future			Buy	55	716.16
£ / R On 12/06/2009 Currency Future			Sell	108	0.00
£ / R On 12/06/2009 Currency Future			Buy	108	1,408.58
£ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
£ / R On 12/06/2009 Currency Future			Buy	1,000	8,599.00
<b>Jun 2009 € / R Currency Future</b>					
€ / R On 12/06/2009 Currency Future			Buy	30	350.25
€ / R On 12/06/2009 Currency Future			Sell	30	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	585.00
€ / R On 12/06/2009 Currency Future			Buy	50	585.71
<b>Sep 2009 \$ / R Currency Future</b>					
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	8.77
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	26.46
\$ / R On 14/09/2009 Currency Future			Buy	3	26.38
\$ / R On 14/09/2009 Currency Future			Buy	3	26.35
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	43.99
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00

\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	43.76
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	43.99
\$ / R On 14/09/2009 Currency Future	Buy	5	43.90
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	43.90
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	43.85
\$ / R On 14/09/2009 Currency Future	Sell	9	0.00
\$ / R On 14/09/2009 Currency Future	Buy	9	78.77
\$ / R On 14/09/2009 Currency Future	Buy	12	105.24
\$ / R On 14/09/2009 Currency Future	Sell	12	0.00
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	131.46
\$ / R On 14/09/2009 Currency Future	Buy	20	175.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Sell	61	0.00
\$ / R On 14/09/2009 Currency Future	Buy	61	532.63
\$ / R On 14/09/2009 Currency Future	Buy	200	1,757.80
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00

**Sep 2009 € / R Currency Futur**

€ / R On 14/09/2009 Currency Future	Buy	1	11.92
€ / R On 14/09/2009 Currency Future	Sell	1	0.00

**Grand Total for Daily Detailed Turnover:**

**10,606 274,479.39**