



Derivatives Daily Detailed Turnover Report

Date of Printout: 20/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 R157 Future					
R157 On 06/08/2009 Bond Future			Sell	10	0.00
R157 On 06/08/2009 Bond Future			Buy	10	13,058.61
R157 On 06/08/2009 Bond Future			Buy	35	45,705.12
R157 On 06/08/2009 Bond Future			Sell	35	0.00
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Sell	5	0.00
R186 On 06/08/2009 Bond Future			Buy	5	5,901.93
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	220.00
\$ / R On 14/12/2009 Currency Future			Buy	500	4,336.40
\$ / R On 14/12/2009 Currency Future			Sell	500	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	16.88
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	16.77
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	16.70

\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	25.06
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	33.60
\$ / 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	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	41.74
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	41.80
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.45
\$ / R On 12/06/2009 Currency Future	Buy	5	42.55
\$ / 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	Buy	5	42.35
\$ / R On 12/06/2009 Currency Future	Buy	10	84.12
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	84.90
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	126.55
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	126.06
\$ / R On 12/06/2009 Currency Future	Buy	15	127.16
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	210.11
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	251.08
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	423.32
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	423.32
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	423.32
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	423.15
\$ / R On 12/06/2009 Currency Future			Sell	75	0.00
\$ / R On 12/06/2009 Currency Future			Buy	75	634.72
\$ / R On 12/06/2009 Currency Future			Sell	119	0.00
\$ / R On 12/06/2009 Currency Future			Buy	119	1,012.10
\$ / R On 12/06/2009 Currency Future			Buy	150	1,272.00
\$ / R On 12/06/2009 Currency Future			Sell	150	0.00
\$ / R On 12/06/2009 Currency Future			Buy	150	1,271.42
\$ / R On 12/06/2009 Currency Future			Sell	150	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,099.38
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,124.38
\$ / R On 12/06/2009 Currency Future			Buy	1,000	8,468.10
\$ / 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	16,793.00
\$ / R On 12/06/2009 Currency Future			Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,000	16,735.00
\$ / R On 12/06/2009 Currency Future			Sell	3,560	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3,560	30,144.30
Jun 2009 £ / R Currency Future					
£ / R On 12/06/2009 Currency Future			Buy	10	130.95
£ / R On 12/06/2009 Currency Future			Sell	10	0.00
£ / R On 12/06/2009 Currency Future			Buy	250	3,288.25
£ / 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	3,268.25
Jun 2009 € / R Currency Future			
€ / R On 12/06/2009 Currency Future	Buy	1	11.54
€ / R On 12/06/2009 Currency Future	Sell	1	0.00
€ / R On 12/06/2009 Currency Future	Buy	2	23.02
€ / R On 12/06/2009 Currency Future	Sell	2	0.00
€ / R On 12/06/2009 Currency Future	Buy	2	23.02
€ / R On 12/06/2009 Currency Future	Sell	2	0.00
€ / R On 12/06/2009 Currency Future	Sell	250	0.00
€ / R On 12/06/2009 Currency Future	Buy	250	2,893.25
Sep 2009 \$ / R Currency Future			
\$ / R On 14/09/2009 Currency Future	Buy	1	8.53
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.54
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	25.63
\$ / R On 14/09/2009 Currency Future	Buy	5	42.48
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	42.48
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	6	51.05
\$ / R On 14/09/2009 Currency Future	Sell	6	0.00
\$ / R On 14/09/2009 Currency Future	Buy	11	94.14
\$ / R On 14/09/2009 Currency Future	Sell	11	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	171.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	429.58
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	855.00
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Sell	120	0.00
\$ / R On 14/09/2009 Currency Future	Buy	120	1,025.04

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Sep 2009 £ / R Currency Future					
£ / R On 14/09/2009 Currency Future			Sell	2	0.00
£ / R On 14/09/2009 Currency Future			Buy	2	26.60
£ / R On 14/09/2009 Currency Future			Sell	50	0.00
£ / R On 14/09/2009 Currency Future			Buy	50	667.47
Sep 2009 € / R Currency Future					
€ / R On 14/09/2009 Currency Future			Buy	100	1,170.18
€ / R On 14/09/2009 Currency Future			Sell	100	0.00
Grand Total for Daily Detailed Turnover:				11,730	167,088.92