



Derivatives Daily Detailed Turnover Report

Date of Printout: 27/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 R209 Future					
R209 On 06/08/2009 Bond Future			Buy	100	79,773.28
R209 On 06/08/2009 Bond Future			Sell	100	0.00
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Buy	7	59.61
\$ / R On 14/12/2009 Currency Future			Buy	7	59.64
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	85.00
\$ / R On 14/12/2009 Currency Future			Buy	117	996.96
\$ / R On 14/12/2009 Currency Future			Buy	117	998.13
\$ / R On 14/12/2009 Currency Future			Sell	117	0.00
\$ / R On 14/12/2009 Currency Future			Sell	117	0.00
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Buy	124	1,472.92
€ / R On 14/12/2009 Currency Future			Sell	124	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	8.19

\$ / R On 12/06/2009 Currency Future	Buy	2	16.49
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.49
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	24.75
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	33.07
\$ / 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	41.50
\$ / R On 12/06/2009 Currency Future	Buy	5	41.51
\$ / 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	41.50
\$ / R On 12/06/2009 Currency Future	Buy	5	41.51
\$ / R On 12/06/2009 Currency Future	Buy	5	41.25
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	49.68
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Sell	8	0.00
\$ / R On 12/06/2009 Currency Future	Buy	8	66.14
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	82.60
\$ / R On 12/06/2009 Currency Future	Buy	10	82.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	123.90
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	124.20
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Sell	16	0.00
\$ / R On 12/06/2009 Currency Future	Buy	16	131.43
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	164.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	25	0.00
\$ / R On 12/06/2009 Currency Future			Buy	25	205.00
\$ / R On 12/06/2009 Currency Future			Sell	27	0.00
\$ / R On 12/06/2009 Currency Future			Buy	27	224.10
\$ / R On 12/06/2009 Currency Future			Buy	30	248.42
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	32	264.32
\$ / R On 12/06/2009 Currency Future			Sell	32	0.00
\$ / R On 12/06/2009 Currency Future			Buy	45	369.00
\$ / R On 12/06/2009 Currency Future			Sell	45	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	416.65
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	412.00
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	60	493.50
\$ / R On 12/06/2009 Currency Future			Sell	60	0.00
\$ / R On 12/06/2009 Currency Future			Buy	61	502.93
\$ / R On 12/06/2009 Currency Future			Sell	61	0.00
\$ / R On 12/06/2009 Currency Future			Buy	90	750.49
\$ / R On 12/06/2009 Currency Future			Sell	90	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	827.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	826.80
\$ / R On 12/06/2009 Currency Future			Buy	100	822.43
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	825.00
\$ / R On 12/06/2009 Currency Future			Buy	100	825.00
\$ / R On 12/06/2009 Currency Future			Buy	120	996.06

\$ / R On 12/06/2009 Currency Future	Sell	120	0.00
\$ / R On 12/06/2009 Currency Future	Buy	336	2,769.82
\$ / R On 12/06/2009 Currency Future	Sell	336	0.00
\$ / R On 12/06/2009 Currency Future	Sell	430	0.00
\$ / R On 12/06/2009 Currency Future	Buy	430	3,547.50
\$ / R On 12/06/2009 Currency Future	Sell	493	0.00
\$ / R On 12/06/2009 Currency Future	Buy	493	4,064.05
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,291.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,228.50
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2,160	17,881.78
\$ / R On 12/06/2009 Currency Future	Sell	2,160	0.00
\$ / R On 12/06/2009 Currency Future	Sell	2,500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2,500	20,670.25
\$ / R On 12/06/2009 Currency Future	Buy	10,464	86,767.49
\$ / R On 12/06/2009 Currency Future	Sell	10,464	0.00

Jun 2009 £ / R Currency Future

£ / R On 12/06/2009 Currency Future	Buy	14	184.60
£ / R On 12/06/2009 Currency Future	Sell	14	0.00
£ / R On 12/06/2009 Currency Future	Sell	14,081	0.00
£ / R On 12/06/2009 Currency Future	Buy	14,081	187,101.29

Jun 2009 € / R Currency Future

€ / R On 12/06/2009 Currency Future	Sell	70	0.00
€ / R On 12/06/2009 Currency Future	Buy	70	809.38
€ / R On 12/06/2009 Currency Future	Buy	123	1,420.63
€ / R On 12/06/2009 Currency Future	Sell	123	0.00
€ / R On 12/06/2009 Currency Future	Buy	253	3,341.50
€ / R On 12/06/2009 Currency Future	Sell	253	0.00
€ / R On 12/06/2009 Currency Future	Buy	350	4,011.88
€ / R On 12/06/2009 Currency Future	Sell	350	0.00
€ / R On 12/06/2009 Currency Future	Buy	6,915	79,785.27
€ / R On 12/06/2009 Currency Future	Sell	6,915	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 12/06/2009 Currency Future			Sell	6,915	0.00
€ / R On 12/06/2009 Currency Future			Buy	6,915	79,785.27
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	2	16.82
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	16.82
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	33.67
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	33.91
\$ / R On 14/09/2009 Currency Future			Buy	5	41.96
\$ / R On 14/09/2009 Currency Future			Buy	5	41.98
\$ / 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			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.90
\$ / R On 14/09/2009 Currency Future			Buy	5	42.08
\$ / 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	42.02
\$ / R On 14/09/2009 Currency Future			Buy	6	50.30
\$ / R On 14/09/2009 Currency Future			Sell	6	0.00
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	83.94
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	168.76
\$ / R On 14/09/2009 Currency Future			Buy	23	192.77
\$ / R On 14/09/2009 Currency Future			Buy	23	192.77
\$ / R On 14/09/2009 Currency Future			Sell	23	0.00

\$ / R On 14/09/2009 Currency Future	Sell	23	0.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	420.54
\$ / R On 14/09/2009 Currency Future	Buy	100	840.00
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	245	2,067.60
\$ / R On 14/09/2009 Currency Future	Sell	245	0.00
\$ / R On 14/09/2009 Currency Future	Buy	250	2,108.25
\$ / R On 14/09/2009 Currency Future	Sell	250	0.00

Sep 2009 £ / R Currency Future

£ / R On 14/09/2009 Currency Future	Buy	175	2,355.50
£ / R On 14/09/2009 Currency Future	Sell	175	0.00
£ / R On 14/09/2009 Currency Future	Sell	195	0.00
£ / R On 14/09/2009 Currency Future	Buy	195	2,624.70
£ / R On 14/09/2009 Currency Future	Buy	280	3,768.80
£ / R On 14/09/2009 Currency Future	Sell	280	0.00

Sep 2009 € / R Currency Future

€ / R On 14/09/2009 Currency Future	Buy	45	524.86
€ / R On 14/09/2009 Currency Future	Sell	45	0.00
€ / R On 14/09/2009 Currency Future	Sell	95	0.00
€ / R On 14/09/2009 Currency Future	Buy	95	1,108.03
€ / R On 14/09/2009 Currency Future	Sell	205	0.00
€ / R On 14/09/2009 Currency Future	Sell	205	0.00
€ / R On 14/09/2009 Currency Future	Buy	205	2,391.02
€ / R On 14/09/2009 Currency Future	Sell	205	0.00
€ / R On 14/09/2009 Currency Future	Buy	205	2,391.02
€ / R On 14/09/2009 Currency Future	Sell	205	0.00
€ / R On 14/09/2009 Currency Future	Buy	205	2,391.02
€ / R On 14/09/2009 Currency Future	Buy	205	2,391.02
€ / R On 14/09/2009 Currency Future	Sell	205	0.00
€ / R On 14/09/2009 Currency Future	Buy	205	2,391.02
€ / R On 14/09/2009 Currency Future	Buy	300	3,499.05
€ / R On 14/09/2009 Currency Future	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 14/09/2009 Currency Future			Buy	300	3,499.05
€ / R On 14/09/2009 Currency Future			Sell	300	0.00
€ / R On 14/09/2009 Currency Future			Buy	600	6,998.10
€ / R On 14/09/2009 Currency Future			Sell	600	0.00
Grand Total for Daily Detailed Turnover:				52,592	645,013.89