



Derivatives Daily Detailed Turnover Report

Date of Printout: 18/09/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2010 R157 Future					
R157 On 05/08/2010 Bond Future			Buy	51	65,180.64
R157 On 05/08/2010 Bond Future			Sell	51	0.00
R157 On 05/08/2010 Bond Future			Buy	51	65,180.64
R157 On 05/08/2010 Bond Future			Buy	51	65,180.64
R157 On 05/08/2010 Bond Future			Sell	51	0.00
R157 On 05/08/2010 Bond Future			Sell	51	0.00
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.56
\$ / R On 14/12/2009 Currency Future			Buy	1	7.55
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.59
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.61
\$ / R On 14/12/2009 Currency Future			Buy	2	15.14
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.11
\$ / R On 14/12/2009 Currency Future			Buy	2	15.16

\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.80
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	30.22
\$ / R On 14/12/2009 Currency Future	Buy	5	38.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.93
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	38.04
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.53
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.80
\$ / R On 14/12/2009 Currency Future	Buy	10	75.81
\$ / R On 14/12/2009 Currency Future	Buy	10	75.92
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.92
\$ / R On 14/12/2009 Currency Future	Buy	10	75.84
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	113.99
\$ / R On 14/12/2009 Currency Future	Buy	17	128.44
\$ / R On 14/12/2009 Currency Future	Sell	17	0.00
\$ / R On 14/12/2009 Currency Future	Sell	18	0.00
\$ / R On 14/12/2009 Currency Future	Buy	18	136.04
\$ / R On 14/12/2009 Currency Future	Buy	20	151.76
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	151.84
\$ / R On 14/12/2009 Currency Future	Buy	20	151.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	189.71
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	303.20
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Sell	45	0.00
\$ / R On 14/12/2009 Currency Future			Buy	45	341.62
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	378.43
\$ / R On 14/12/2009 Currency Future			Buy	95	722.86
\$ / R On 14/12/2009 Currency Future			Sell	95	0.00
\$ / R On 14/12/2009 Currency Future			Sell	110	0.00
\$ / R On 14/12/2009 Currency Future			Buy	110	833.44
\$ / R On 14/12/2009 Currency Future			Sell	120	0.00
\$ / R On 14/12/2009 Currency Future			Buy	120	900.74
\$ / R On 14/12/2009 Currency Future			Sell	125	0.00
\$ / R On 14/12/2009 Currency Future			Buy	125	946.53
\$ / R On 14/12/2009 Currency Future			Buy	500	3,789.60
\$ / R On 14/12/2009 Currency Future			Sell	500	0.00
\$ / R On 14/12/2009 Currency Future			Sell	673	0.00
\$ / R On 14/12/2009 Currency Future			Buy	673	5,051.67
\$ / R On 14/12/2009 Currency Future			Sell	750	0.00
\$ / R On 14/12/2009 Currency Future			Buy	750	5,682.90
\$ / R On 14/12/2009 Currency Future			Sell	1,856	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,856	14,040.64
\$ / R On 14/12/2009 Currency Future			Buy	1,856	14,059.20
\$ / R On 14/12/2009 Currency Future			Sell	1,856	0.00
Dec 2009 £ / R Currency Futur					
£ / R On 14/12/2009 Currency Future			Sell	4	0.00
£ / R On 14/12/2009 Currency Future			Buy	4	49.42

£ / R On 14/12/2009 Currency Future			Sell	5	0.00
£ / R On 14/12/2009 Currency Future			Buy	5	61.90
£ / R On 14/12/2009 Currency Future			Sell	30	0.00
£ / R On 14/12/2009 Currency Future			Buy	30	370.65
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Buy	1	11.13
€ / R On 14/12/2009 Currency Future			Sell	1	0.00
€ / R On 14/12/2009 Currency Future			Sell	506	0.00
€ / R On 14/12/2009 Currency Future			Buy	506	5,623.03
jOption On Dec 2009 \$ / R 7.6 C					
\$ / R On 14/12/2009 Currency Future	7.60	Call	Sell	39	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call	Buy	39	0.00
jOption On Dec 2009 \$ / R 8 Ca					
\$ / R On 14/12/2009 Currency Future	8.00	Call	Buy	60	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call	Sell	60	0.00
Jun 2010 \$ / R Currency Future					
\$ / R On 14/06/2010 Currency Future			Buy	3	23.46
\$ / R On 14/06/2010 Currency Future			Sell	3	0.00
Mar 2010 € / R Currency Future					
€ / R On 15/03/2010 Currency Future			Sell	10	0.00
€ / R On 15/03/2010 Currency Future			Buy	10	113.00
Nov 2009 ALBI Future					
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
Nov 2009 R157 Future					
R157 On 05/11/2009 Bond Future			Sell	51	0.00
R157 On 05/11/2009 Bond Future			Buy	51	64,778.01
Nov 2009 R204 Future					
R204 On 05/11/2009 Bond Future			Sell	168	0.00
R204 On 05/11/2009 Bond Future			Buy	168	167,053.74

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Nov 2009 R208 Future					
R208 On 05/11/2009 Bond Future			Buy	117	101,533.84
R208 On 05/11/2009 Bond Future			Sell	117	0.00
Nov 2009 R209 Future					
R209 On 05/11/2009 Bond Future			Buy	70	56,048.31
R209 On 05/11/2009 Bond Future			Sell	70	0.00
Grand Total for Daily Detailed Turnover:				7,665	639,980.27