



Derivatives Daily Detailed Turnover Report

Date of Printout: 12/10/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
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	7.49
\$ / 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	7.55
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	14.86
\$ / 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	14.98
\$ / R On 14/12/2009 Currency Future			Buy	2	15.10
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.10
\$ / R On 14/12/2009 Currency Future			Buy	5	37.13
\$ / 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	37.04
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	75.50

\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.10
\$ / 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	74.51
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.20
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.63
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.30
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.48
\$ / R On 14/12/2009 Currency Future	Buy	10	74.02
\$ / R On 14/12/2009 Currency Future	Buy	10	75.49
\$ / 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	75.50
\$ / R On 14/12/2009 Currency Future	Buy	10	75.35
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.60
\$ / 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	111.83
\$ / R On 14/12/2009 Currency Future	Sell	17	0.00
\$ / R On 14/12/2009 Currency Future	Buy	17	128.35
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	148.45
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	150.80
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	148.10
\$ / R On 14/12/2009 Currency Future	Buy	30	224.40
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	30	223.13
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Sell	35	0.00
\$ / R On 14/12/2009 Currency Future			Buy	35	260.75
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	297.30
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	302.00
\$ / R On 14/12/2009 Currency Future			Buy	50	372.50
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	370.50
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	70	0.00
\$ / R On 14/12/2009 Currency Future			Buy	70	520.63
\$ / R On 14/12/2009 Currency Future			Sell	70	0.00
\$ / R On 14/12/2009 Currency Future			Buy	70	526.65
\$ / R On 14/12/2009 Currency Future			Sell	80	0.00
\$ / R On 14/12/2009 Currency Future			Buy	80	601.19
\$ / R On 14/12/2009 Currency Future			Buy	90	680.40
\$ / R On 14/12/2009 Currency Future			Sell	90	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	745.00
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	150	1,108.95
\$ / R On 14/12/2009 Currency Future			Sell	150	0.00
\$ / R On 14/12/2009 Currency Future			Buy	260	1,967.81
\$ / R On 14/12/2009 Currency Future			Sell	260	0.00
\$ / R On 14/12/2009 Currency Future			Buy	260	1,956.76
\$ / R On 14/12/2009 Currency Future			Sell	260	0.00
\$ / R On 14/12/2009 Currency Future			Buy	270	2,006.02
\$ / R On 14/12/2009 Currency Future			Sell	270	0.00
\$ / R On 14/12/2009 Currency Future			Sell	500	0.00

\$ / R On 14/12/2009 Currency Future	Buy	500	3,709.00
\$ / R On 14/12/2009 Currency Future	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	500	3,760.75
\$ / R On 14/12/2009 Currency Future	Sell	660	0.00
\$ / R On 14/12/2009 Currency Future	Buy	660	4,983.66
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,480.00

Dec 2009 £ / R Currency Future

£ / R On 14/12/2009 Currency Future	Buy	1	11.91
£ / R On 14/12/2009 Currency Future	Buy	1	11.90
£ / 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	Sell	2	0.00
£ / R On 14/12/2009 Currency Future	Buy	2	23.40
£ / R On 14/12/2009 Currency Future	Buy	3	35.10
£ / R On 14/12/2009 Currency Future	Sell	3	0.00
£ / R On 14/12/2009 Currency Future	Sell	9	0.00
£ / R On 14/12/2009 Currency Future	Buy	9	105.46
£ / R On 14/12/2009 Currency Future	Buy	10	119.42
£ / R On 14/12/2009 Currency Future	Buy	10	119.42
£ / 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	117.70
£ / 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	117.10
£ / R On 14/12/2009 Currency Future	Sell	20	0.00
£ / R On 14/12/2009 Currency Future	Buy	20	238.84
£ / R On 14/12/2009 Currency Future	Buy	20	234.50
£ / 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	234.20
£ / R On 14/12/2009 Currency Future	Sell	50	0.00
£ / R On 14/12/2009 Currency Future	Buy	50	586.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/12/2009 Currency Future			Buy	50	592.40
£ / R On 14/12/2009 Currency Future			Sell	50	0.00
£ / R On 14/12/2009 Currency Future			Sell	75	0.00
£ / R On 14/12/2009 Currency Future			Buy	75	876.75
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Buy	100	1,195.00
£ / R On 14/12/2009 Currency Future			Buy	500	5,933.50
£ / R On 14/12/2009 Currency Future			Sell	500	0.00
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Buy	1	11.10
€ / R On 14/12/2009 Currency Future			Sell	1	0.00
€ / R On 14/12/2009 Currency Future			Buy	7	76.80
€ / 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	109.92
Feb 2010 R186 Future					
R186 On 04/02/2010 Bond Future			Buy	41	46,357.37
R186 On 04/02/2010 Bond Future			Sell	41	0.00
Jun 2010 € / R Currency Future					
€ / R On 14/06/2010 Currency Future			Buy	3	34.16
€ / R On 14/06/2010 Currency Future			Sell	3	0.00
Jun 2010 ZAAD / R Currency F					
ZAAD On 14/06/2010 Currency Future			Buy	250	1,712.50
ZAAD On 14/06/2010 Currency Future			Sell	250	0.00
ZAAD On 14/06/2010 Currency Future			Buy	250	1,700.00
ZAAD On 14/06/2010 Currency Future			Sell	250	0.00
Mar 2010 \$ / R Currency Future					
\$ / R On 15/03/2010 Currency Future			Sell	15	0.00

\$ / R On 15/03/2010 Currency Future	Buy	15	113.00
\$ / R On 15/03/2010 Currency Future	Buy	25	188.75
\$ / R On 15/03/2010 Currency Future	Sell	25	0.00
\$ / R On 15/03/2010 Currency Future	Buy	28	213.92
\$ / R On 15/03/2010 Currency Future	Sell	28	0.00
\$ / R On 15/03/2010 Currency Future	Sell	100	0.00
\$ / R On 15/03/2010 Currency Future	Sell	100	0.00
\$ / R On 15/03/2010 Currency Future	Buy	100	770.79
\$ / R On 15/03/2010 Currency Future	Buy	100	764.87

Mar 2010 £ / R Currency Future

£ / R On 15/03/2010 Currency Future	Buy	5	59.50
£ / R On 15/03/2010 Currency Future	Sell	5	0.00
£ / R On 15/03/2010 Currency Future	Buy	5	60.10
£ / R On 15/03/2010 Currency Future	Sell	5	0.00
£ / R On 15/03/2010 Currency Future	Sell	5	0.00
£ / R On 15/03/2010 Currency Future	Buy	5	60.35

Mar 2010 € / R Currency Future

€ / R On 15/03/2010 Currency Future	Sell	2	0.00
€ / R On 15/03/2010 Currency Future	Sell	2	0.00
€ / R On 15/03/2010 Currency Future	Buy	2	22.39
€ / R On 15/03/2010 Currency Future	Buy	2	22.38

Nov 2009 R157 Future

R157 On 05/11/2009 Bond Future	Buy	280	349,076.14
R157 On 05/11/2009 Bond Future	Sell	280	0.00
R157 On 05/11/2009 Bond Future	Buy	300	374,647.02
R157 On 05/11/2009 Bond Future	Sell	300	0.00

Nov 2009 R204 Future

R204 On 05/11/2009 Bond Future	Sell	20	0.00
R204 On 05/11/2009 Bond Future	Buy	20	19,380.05

Grand Total for Daily Detailed Turnover: 6,861 839,796.07