



Derivatives Daily Detailed Turnover Report

Date of Printout: 23/10/2009

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	7.52
\$ / R On 14/12/2009 Currency Future			Buy	1	7.54
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.52
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	30.07
\$ / R On 14/12/2009 Currency Future			Buy	4	30.02
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.48
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.56
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.64
\$ / R On 14/12/2009 Currency Future			Buy	5	37.59
\$ / 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	37.65
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00

\$ / 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	74.98
\$ / R On 14/12/2009 Currency Future	Buy	10	75.02
\$ / R On 14/12/2009 Currency Future	Sell	11	0.00
\$ / R On 14/12/2009 Currency Future	Buy	11	82.70
\$ / R On 14/12/2009 Currency Future	Buy	15	112.80
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	112.95
\$ / R On 14/12/2009 Currency Future	Buy	40	300.76
\$ / 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	338.85
\$ / R On 14/12/2009 Currency Future	Buy	50	378.28
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	367.25
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	56	419.52
\$ / R On 14/12/2009 Currency Future	Sell	56	0.00
\$ / R On 14/12/2009 Currency Future	Buy	150	1,128.00
\$ / R On 14/12/2009 Currency Future	Sell	150	0.00
\$ / R On 14/12/2009 Currency Future	Sell	270	0.00
\$ / R On 14/12/2009 Currency Future	Buy	270	2,034.29
\$ / R On 14/12/2009 Currency Future	Buy	300	2,264.16
\$ / R On 14/12/2009 Currency Future	Sell	300	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,517.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,499.00
\$ / R On 14/12/2009 Currency Future	Sell	1,500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,500	11,270.70
\$ / R On 14/12/2009 Currency Future	Sell	7,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	7,000	52,455.90

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Dec 2009 £ / R Currency Future					
£ / R On 14/12/2009 Currency Future			Buy	15	188.14
£ / R On 14/12/2009 Currency Future			Sell	15	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	250.14
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	30	374.93
£ / R On 14/12/2009 Currency Future			Sell	30	0.00
£ / R On 14/12/2009 Currency Future			Sell	40	0.00
£ / R On 14/12/2009 Currency Future			Buy	40	492.60
£ / R On 14/12/2009 Currency Future			Buy	500	6,234.25
£ / R On 14/12/2009 Currency Future			Sell	500	0.00
£ / R On 14/12/2009 Currency Future			Buy	500	6,160.90
£ / R On 14/12/2009 Currency Future			Buy	500	6,234.25
£ / R On 14/12/2009 Currency Future			Sell	500	0.00
£ / R On 14/12/2009 Currency Future			Sell	500	0.00
£ / R On 14/12/2009 Currency Future			Sell	500	0.00
£ / R On 14/12/2009 Currency Future			Buy	500	6,226.75
£ / R On 14/12/2009 Currency Future			Buy	508	6,283.96
£ / R On 14/12/2009 Currency Future			Sell	508	0.00
£ / R On 14/12/2009 Currency Future			Sell	1,500	0.00
£ / R On 14/12/2009 Currency Future			Buy	1,500	18,684.00
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Sell	5	0.00
€ / R On 14/12/2009 Currency Future			Buy	5	56.72
€ / R On 14/12/2009 Currency Future			Sell	20	0.00
€ / R On 14/12/2009 Currency Future			Buy	20	226.37
€ / R On 14/12/2009 Currency Future			Buy	42	472.71
€ / R On 14/12/2009 Currency Future			Sell	42	0.00
€ / R On 14/12/2009 Currency Future			Sell	200	0.00
€ / R On 14/12/2009 Currency Future			Buy	200	2,253.60

Feb 2010 ALBI Future

ALBI On 04/02/2010 Index Future	Sell	1	0.00
ALBI On 04/02/2010 Index Future	Buy	1	0.00

Jun 2010 \$ / R Currency Future

\$ / R On 14/06/2010 Currency Future	Buy	10	77.87
\$ / R On 14/06/2010 Currency Future	Sell	10	0.00
\$ / R On 14/06/2010 Currency Future	Sell	22	0.00
\$ / R On 14/06/2010 Currency Future	Buy	22	170.94

Mar 2010 \$ / R Currency Future

\$ / R On 15/03/2010 Currency Future	Buy	8	61.12
\$ / R On 15/03/2010 Currency Future	Sell	8	0.00
\$ / R On 15/03/2010 Currency Future	Sell	20	0.00
\$ / R On 15/03/2010 Currency Future	Buy	20	153.82
\$ / R On 15/03/2010 Currency Future	Buy	40	305.26
\$ / R On 15/03/2010 Currency Future	Sell	40	0.00
\$ / R On 15/03/2010 Currency Future	Buy	500	3,820.00
\$ / R On 15/03/2010 Currency Future	Sell	500	0.00

Mar 2010 £ / R Currency Future

£ / R On 15/03/2010 Currency Future	Buy	4	50.81
£ / R On 15/03/2010 Currency Future	Sell	4	0.00

Mar 2010 € / R Currency Future

€ / R On 15/03/2010 Currency Future	Buy	15	172.31
€ / R On 15/03/2010 Currency Future	Sell	15	0.00

Nov 2009 R157 Future

R157 On 05/11/2009 Bond Future	Buy	150	185,730.74
R157 On 05/11/2009 Bond Future	Sell	150	0.00

Grand Total for Daily Detailed Turnover:**16,708 331,384.92**