



Derivatives Daily Detailed Turnover Report

Date of Printout: 13/08/2009

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			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	8.22
\$ / R On 14/12/2009 Currency Future			Buy	1	8.22
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	32.99
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	40.85
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	82.00
\$ / R On 14/12/2009 Currency Future			Buy	40	328.02
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
Dec 2009 £ / R Currency Future					
£ / R On 14/12/2009 Currency Future			Buy	1	13.54
£ / R On 14/12/2009 Currency Future			Sell	1	0.00
£ / R On 14/12/2009 Currency Future			Sell	3	0.00
£ / R On 14/12/2009 Currency Future			Buy	3	40.61
£ / R On 14/12/2009 Currency Future			Sell	5	0.00
£ / R On 14/12/2009 Currency Future			Buy	5	67.93
£ / R On 14/12/2009 Currency Future			Buy	10	135.76

£ / R On 14/12/2009 Currency Future			Sell	10	0.00
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Buy	1	11.73
€ / 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	11.78
€ / R On 14/12/2009 Currency Future			Sell	4	0.00
€ / R On 14/12/2009 Currency Future			Buy	4	46.66
jOption On Sep 2009 \$ / R 8.20					
\$ / R On 14/09/2009 Currency Future	8.20	Put	Buy	100	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put	Sell	100	0.00
Mar 2010 £ / R Currency Future					
£ / R On 15/03/2010 Currency Future			Buy	1	13.85
£ / R On 15/03/2010 Currency Future			Sell	1	0.00
£ / R On 15/03/2010 Currency Future			Buy	3	41.53
£ / R On 15/03/2010 Currency Future			Sell	3	0.00
Nov 2009 ALBI Future					
ALBI On 05/11/2009 Index Future			Buy	2	0.00
ALBI On 05/11/2009 Index Future			Sell	2	0.00
ALBI On 05/11/2009 Index Future			Sell	2	0.00
ALBI On 05/11/2009 Index Future			Buy	2	0.00
Nov 2009 R157 Future					
R157 On 05/11/2009 Bond Future			Buy	8	10,001.79
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Sell	12	0.00
R157 On 05/11/2009 Bond Future			Buy	12	15,007.05
R157 On 05/11/2009 Bond Future			Buy	25	31,308.87
R157 On 05/11/2009 Bond Future			Sell	25	0.00
Nov 2009 R186 Future					
R186 On 05/11/2009 Bond Future			Buy	10	11,824.94
R186 On 05/11/2009 Bond Future			Sell	10	0.00
R186 On 05/11/2009 Bond Future			Sell	65	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/11/2009 Bond Future			Buy	65	76,956.20
R186 On 05/11/2009 Bond Future			Buy	90	106,424.47
R186 On 05/11/2009 Bond Future			Sell	90	0.00
R186 On 05/11/2009 Bond Future			Sell	139	0.00
R186 On 05/11/2009 Bond Future			Buy	139	164,487.36
Nov 2009 R204 Future					
R204 On 05/11/2009 Bond Future			Buy	10	9,772.81
R204 On 05/11/2009 Bond Future			Sell	10	0.00
R204 On 05/11/2009 Bond Future			Sell	20	0.00
R204 On 05/11/2009 Bond Future			Buy	20	19,499.31
Nov 2009 R208 Future					
R208 On 05/11/2009 Bond Future			Sell	4	0.00
R208 On 05/11/2009 Bond Future			Buy	4	3,389.35
R208 On 05/11/2009 Bond Future			Buy	5	4,263.39
R208 On 05/11/2009 Bond Future			Sell	5	0.00
Nov 2009 R209 Future					
R209 On 05/11/2009 Bond Future			Sell	28	0.00
R209 On 05/11/2009 Bond Future			Buy	28	21,746.34
R209 On 05/11/2009 Bond Future			Buy	58	45,115.29
R209 On 05/11/2009 Bond Future			Sell	58	0.00
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	1	8.10
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	8.05
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	8.05
\$ / R On 14/09/2009 Currency Future			Buy	1	8.03
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00

\$ / R On 14/09/2009 Currency Future	Buy	1	8.02
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.02
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.04
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.08
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.11
\$ / R On 14/09/2009 Currency Future	Buy	2	16.12
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	24.28
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	24.06
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	24.18
\$ / R On 14/09/2009 Currency Future	Buy	4	32.08
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	40.60
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	40.05
\$ / 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	39.95
\$ / R On 14/09/2009 Currency Future	Buy	5	40.05
\$ / R On 14/09/2009 Currency Future	Buy	5	40.06
\$ / 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	40.06
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	40.26

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.11
\$ / R On 14/09/2009 Currency Future			Buy	5	40.10
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.41
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Sell	6	0.00
\$ / R On 14/09/2009 Currency Future			Buy	6	48.34
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	80.86
\$ / R On 14/09/2009 Currency Future			Buy	10	80.28
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	80.07
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	80.50
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	80.58
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	80.87
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	120.98
\$ / R On 14/09/2009 Currency Future			Buy	17	136.34
\$ / R On 14/09/2009 Currency Future			Sell	17	0.00
\$ / R On 14/09/2009 Currency Future			Sell	18	0.00
\$ / R On 14/09/2009 Currency Future			Buy	18	145.26
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	163.03
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	161.42
\$ / R On 14/09/2009 Currency Future			Buy	25	201.00

\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	240.30
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	241.66
\$ / R On 14/09/2009 Currency Future	Buy	37	297.09
\$ / R On 14/09/2009 Currency Future	Sell	37	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	322.16
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	325.66
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	399.48
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	402.00
\$ / R On 14/09/2009 Currency Future	Buy	50	403.05
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Sell	70	0.00
\$ / R On 14/09/2009 Currency Future	Buy	70	561.05
\$ / R On 14/09/2009 Currency Future	Sell	80	0.00
\$ / R On 14/09/2009 Currency Future	Buy	80	643.52
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	805.67
\$ / R On 14/09/2009 Currency Future	Buy	200	1,616.20
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	7,995.80
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,092.60
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,078.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2,000	16,131.00
\$ / R On 14/09/2009 Currency Future	Sell	2,000	0.00

Sep 2009 £ / R Currency Futuri

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/09/2009 Currency Future			Buy	1	13.46
£ / R On 14/09/2009 Currency Future			Sell	1	0.00
£ / R On 14/09/2009 Currency Future			Buy	100	1,300.00
£ / R On 14/09/2009 Currency Future			Sell	100	0.00
£ / R On 14/09/2009 Currency Future			Sell	100	0.00
£ / R On 14/09/2009 Currency Future			Buy	100	1,332.80
Grand Total for Daily Detailed Turnover:				6,902	571,944.70