



Derivatives Daily Detailed Turnover Report

Date of Printout: 09/10/2009

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	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	14.91
\$ / R On 14/12/2009 Currency Future			Buy	2	14.90
\$ / 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			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.44
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.46
\$ / R On 14/12/2009 Currency Future			Buy	5	37.44
\$ / 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	37.45
\$ / R On 14/12/2009 Currency Future			Buy	7	52.29
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Buy	9	67.10
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	75.07

\$ / R On 14/12/2009 Currency Future	Buy	11	81.95
\$ / R On 14/12/2009 Currency Future	Sell	11	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	112.25
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Sell	19	0.00
\$ / R On 14/12/2009 Currency Future	Buy	19	141.55
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	223.80
\$ / R On 14/12/2009 Currency Future	Buy	35	262.19
\$ / R On 14/12/2009 Currency Future	Sell	35	0.00
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	374.00
\$ / R On 14/12/2009 Currency Future	Sell	53	0.00
\$ / R On 14/12/2009 Currency Future	Buy	53	393.79
\$ / R On 14/12/2009 Currency Future	Buy	61	456.49
\$ / R On 14/12/2009 Currency Future	Sell	61	0.00
\$ / R On 14/12/2009 Currency Future	Sell	90	0.00
\$ / R On 14/12/2009 Currency Future	Buy	90	673.20
\$ / R On 14/12/2009 Currency Future	Buy	97	725.56
\$ / R On 14/12/2009 Currency Future	Sell	97	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	748.00
\$ / R On 14/12/2009 Currency Future	Buy	100	749.35
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	750.88
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	742.00
\$ / R On 14/12/2009 Currency Future	Buy	100	742.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	742.00
\$ / R On 14/12/2009 Currency Future	Buy	400	2,987.80
\$ / R On 14/12/2009 Currency Future	Sell	400	0.00

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	4	47.68
£ / R On 14/12/2009 Currency Future			Sell	4	0.00
£ / R On 14/12/2009 Currency Future			Sell	5	0.00
£ / R On 14/12/2009 Currency Future			Buy	5	59.65
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Buy	10	119.30
£ / R On 14/12/2009 Currency Future			Buy	10	119.35
£ / 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	119.71
£ / R On 14/12/2009 Currency Future			Buy	20	240.41
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	240.21
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	238.20
£ / 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			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	239.25
£ / R On 14/12/2009 Currency Future			Buy	20	239.05
£ / R On 14/12/2009 Currency Future			Sell	80	0.00
£ / R On 14/12/2009 Currency Future			Buy	80	955.30
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Buy	100	1,191.57
£ / R On 14/12/2009 Currency Future			Buy	100	1,202.14
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
Dec 2009 € / R Currency Future					
€ / R On 14/12/2009 Currency Future			Buy	1	11.02
€ / R On 14/12/2009 Currency Future			Sell	1	0.00
€ / R On 14/12/2009 Currency Future			Buy	2	22.03

€ / R On 14/12/2009 Currency Future	Sell	2	0.00
€ / R On 14/12/2009 Currency Future	Sell	3	0.00
€ / R On 14/12/2009 Currency Future	Buy	3	33.06
€ / R On 14/12/2009 Currency Future	Buy	20	221.04
€ / 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	221.24
€ / R On 14/12/2009 Currency Future	Buy	200	2,198.00
€ / R On 14/12/2009 Currency Future	Sell	200	0.00

Feb 2010 ALBI Future

ALBI On 04/02/2010 Index Future	Sell	33	0.00
ALBI On 04/02/2010 Index Future	Buy	33	0.00

Jun 2010 \$ / R Currency Future

\$ / R On 14/06/2010 Currency Future	Sell	5	0.00
\$ / R On 14/06/2010 Currency Future	Buy	5	38.84

Mar 2010 \$ / R Currency Future

\$ / R On 15/03/2010 Currency Future	Buy	1	7.59
\$ / R On 15/03/2010 Currency Future	Sell	1	0.00
\$ / R On 15/03/2010 Currency Future	Buy	25	189.69
\$ / R On 15/03/2010 Currency Future	Sell	25	0.00

Mar 2010 £ / R Currency Future

£ / R On 15/03/2010 Currency Future	Buy	5	60.70
£ / 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	60.60
£ / R On 15/03/2010 Currency Future	Sell	5	0.00
£ / R On 15/03/2010 Currency Future	Buy	5	60.50
£ / R On 15/03/2010 Currency Future	Buy	67	818.32
£ / R On 15/03/2010 Currency Future	Sell	67	0.00

Nov 2009 R157 Future

R157 On 05/11/2009 Bond Future	Sell	2	0.00
R157 On 05/11/2009 Bond Future	Buy	2	2,505.85

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/11/2009 Bond Future			Sell	3	0.00
R157 On 05/11/2009 Bond Future			Buy	3	3,758.78
R157 On 05/11/2009 Bond Future			Sell	3	0.00
R157 On 05/11/2009 Bond Future			Buy	3	3,758.78
R157 On 05/11/2009 Bond Future			Sell	4	0.00
R157 On 05/11/2009 Bond Future			Buy	4	5,011.71
R157 On 05/11/2009 Bond Future			Buy	4	5,011.71
R157 On 05/11/2009 Bond Future			Sell	4	0.00
R157 On 05/11/2009 Bond Future			Buy	5	6,264.64
R157 On 05/11/2009 Bond Future			Sell	5	0.00
R157 On 05/11/2009 Bond Future			Buy	7	8,770.49
R157 On 05/11/2009 Bond Future			Sell	7	0.00
R157 On 05/11/2009 Bond Future			Sell	7	0.00
R157 On 05/11/2009 Bond Future			Buy	7	8,770.49
R157 On 05/11/2009 Bond Future			Buy	8	10,023.42
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Buy	8	10,023.42
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Buy	8	10,023.42
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Buy	8	10,023.42
R157 On 05/11/2009 Bond Future			Sell	9	0.00
R157 On 05/11/2009 Bond Future			Buy	9	11,276.35
R157 On 05/11/2009 Bond Future			Sell	10	0.00
R157 On 05/11/2009 Bond Future			Buy	10	12,529.27
R157 On 05/11/2009 Bond Future			Sell	10	0.00
R157 On 05/11/2009 Bond Future			Buy	10	12,529.27
R157 On 05/11/2009 Bond Future			Sell	10	0.00
R157 On 05/11/2009 Bond Future			Buy	10	12,529.27
R157 On 05/11/2009 Bond Future			Buy	12	15,035.13

R157 On 05/11/2009 Bond Future	Sell	12	0.00
R157 On 05/11/2009 Bond Future	Buy	13	16,288.05
R157 On 05/11/2009 Bond Future	Sell	13	0.00
R157 On 05/11/2009 Bond Future	Buy	17	21,299.76
R157 On 05/11/2009 Bond Future	Sell	17	0.00
R157 On 05/11/2009 Bond Future	Buy	18	22,552.69
R157 On 05/11/2009 Bond Future	Sell	18	0.00
R157 On 05/11/2009 Bond Future	Buy	23	28,817.33
R157 On 05/11/2009 Bond Future	Sell	23	0.00
R157 On 05/11/2009 Bond Future	Buy	27	33,829.04
R157 On 05/11/2009 Bond Future	Sell	27	0.00
R157 On 05/11/2009 Bond Future	Sell	30	0.00
R157 On 05/11/2009 Bond Future	Buy	30	37,587.82
R157 On 05/11/2009 Bond Future	Sell	37	0.00
R157 On 05/11/2009 Bond Future	Buy	37	46,358.31
R157 On 05/11/2009 Bond Future	Buy	61	76,428.57
R157 On 05/11/2009 Bond Future	Sell	61	0.00
R157 On 05/11/2009 Bond Future	Buy	107	134,063.22
R157 On 05/11/2009 Bond Future	Sell	107	0.00
R157 On 05/11/2009 Bond Future	Buy	113	141,580.78
R157 On 05/11/2009 Bond Future	Sell	113	0.00
R157 On 05/11/2009 Bond Future	Sell	214	0.00
R157 On 05/11/2009 Bond Future	Buy	214	268,126.44
R157 On 05/11/2009 Bond Future	Sell	728	0.00
R157 On 05/11/2009 Bond Future	Buy	728	912,131.07
R157 On 05/11/2009 Bond Future	Buy	925	1,158,957.75
R157 On 05/11/2009 Bond Future	Sell	925	0.00
R157 On 05/11/2009 Bond Future	Buy	2,431	3,045,803.06
R157 On 05/11/2009 Bond Future	Sell	2,431	0.00

Grand Total for Daily Detailed Turnover: 7,182 6,111,889.61