



Derivatives Daily Detailed Turnover Report

Date of Printout: 15/10/2009

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	7.36
\$ / R On 14/12/2009 Currency Future			Buy	3	22.02
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	21.99
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	21.96
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.19
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.11
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	29.30
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	29.51
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	29.36
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00

\$ / R On 14/12/2009 Currency Future	Buy	4	29.36
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	36.65
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	36.60
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	36.67
\$ / 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	37.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	6	44.06
\$ / R On 14/12/2009 Currency Future	Sell	6	0.00
\$ / R On 14/12/2009 Currency Future	Buy	7	51.64
\$ / R On 14/12/2009 Currency Future	Sell	7	0.00
\$ / R On 14/12/2009 Currency Future	Buy	7	51.28
\$ / R On 14/12/2009 Currency Future	Sell	7	0.00
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	58.80
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	58.72
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	73.25
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	73.22
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	73.36
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.18
\$ / R On 14/12/2009 Currency Future	Buy	10	73.78
\$ / 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	73.31

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	73.33
\$ / R On 14/12/2009 Currency Future			Buy	10	73.20
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	73.50
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	12	0.00
\$ / R On 14/12/2009 Currency Future			Buy	12	87.84
\$ / R On 14/12/2009 Currency Future			Sell	12	0.00
\$ / R On 14/12/2009 Currency Future			Buy	12	87.84
\$ / R On 14/12/2009 Currency Future			Buy	13	95.23
\$ / R On 14/12/2009 Currency Future			Sell	13	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	110.55
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Sell	18	0.00
\$ / R On 14/12/2009 Currency Future			Buy	18	131.76
\$ / R On 14/12/2009 Currency Future			Buy	20	146.65
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	146.50
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	146.72
\$ / R On 14/12/2009 Currency Future			Buy	20	146.40
\$ / 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	146.75
\$ / R On 14/12/2009 Currency Future			Buy	20	147.40
\$ / R On 14/12/2009 Currency Future			Buy	20	146.50
\$ / 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			Sell	20	0.00

\$ / R On 14/12/2009 Currency Future	Buy	20	146.60
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	146.60
\$ / R On 14/12/2009 Currency Future	Buy	21	154.91
\$ / R On 14/12/2009 Currency Future	Sell	21	0.00
\$ / R On 14/12/2009 Currency Future	Sell	22	0.00
\$ / R On 14/12/2009 Currency Future	Buy	22	161.54
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	185.00
\$ / R On 14/12/2009 Currency Future	Buy	30	220.05
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	219.90
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	219.92
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	221.24
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	220.28
\$ / R On 14/12/2009 Currency Future	Sell	35	0.00
\$ / R On 14/12/2009 Currency Future	Buy	35	257.95
\$ / R On 14/12/2009 Currency Future	Sell	35	0.00
\$ / R On 14/12/2009 Currency Future	Buy	35	257.33
\$ / R On 14/12/2009 Currency Future	Buy	50	368.50
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	366.75
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	60	442.05
\$ / R On 14/12/2009 Currency Future	Sell	60	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	733.80
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	733.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	737.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	140	1,027.32
\$ / R On 14/12/2009 Currency Future			Sell	140	0.00
\$ / R On 14/12/2009 Currency Future			Buy	140	1,024.80
\$ / R On 14/12/2009 Currency Future			Sell	140	0.00
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Buy	200	1,466.00
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Buy	200	1,467.00
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Buy	200	1,465.52
\$ / R On 14/12/2009 Currency Future			Sell	265	0.00
\$ / R On 14/12/2009 Currency Future			Buy	265	1,940.01
\$ / R On 14/12/2009 Currency Future			Buy	350	2,574.88
\$ / R On 14/12/2009 Currency Future			Sell	350	0.00
\$ / R On 14/12/2009 Currency Future			Sell	1,350	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,350	10,015.11
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	12.02
£ / R On 14/12/2009 Currency Future			Buy	1	12.03
£ / 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	11.94
£ / R On 14/12/2009 Currency Future			Sell	2	0.00
£ / R On 14/12/2009 Currency Future			Buy	2	23.96
£ / R On 14/12/2009 Currency Future			Buy	10	119.70
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	237.30
£ / R On 14/12/2009 Currency Future			Sell	20	0.00

£ / R On 14/12/2009 Currency Future		Sell	60	0.00
£ / R On 14/12/2009 Currency Future		Buy	60	715.86
£ / R On 14/12/2009 Currency Future		Buy	60	716.46
£ / R On 14/12/2009 Currency Future		Sell	60	0.00
£ / R On 14/12/2009 Currency Future		Sell	100	0.00
£ / R On 14/12/2009 Currency Future		Buy	100	1,187.75
£ / R On 14/12/2009 Currency Future		Buy	157	1,875.66
£ / R On 14/12/2009 Currency Future		Sell	157	0.00
£ / R On 14/12/2009 Currency Future		Sell	158	0.00
£ / R On 14/12/2009 Currency Future		Buy	158	1,888.70

Dec 2009 € / R Currency Future

€ / R On 14/12/2009 Currency Future		Sell	6	0.00
€ / R On 14/12/2009 Currency Future		Buy	6	66.16
€ / R On 14/12/2009 Currency Future		Buy	8	87.64
€ / R On 14/12/2009 Currency Future		Sell	8	0.00
€ / R On 14/12/2009 Currency Future		Buy	10	109.20
€ / R On 14/12/2009 Currency Future		Sell	10	0.00
€ / R On 14/12/2009 Currency Future		Buy	17	186.33
€ / R On 14/12/2009 Currency Future		Sell	17	0.00
€ / R On 14/12/2009 Currency Future		Buy	21	230.55
€ / R On 14/12/2009 Currency Future		Sell	21	0.00
€ / R On 14/12/2009 Currency Future		Buy	726	7,946.07
€ / R On 14/12/2009 Currency Future		Sell	726	0.00

Feb 2010 ALBI Future

ALBI On 04/02/2010 Index Future		Sell	4	0.00
ALBI On 04/02/2010 Index Future		Buy	4	0.00

jOption On Mar 2010 \$ / R 7.5 C

\$ / R On 15/03/2010 Currency Future	7.50	Call	Buy	14	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call	Sell	14	0.00

Jun 2010 \$ / R Currency Future

\$ / R On 14/06/2010 Currency Future		Buy	1	7.67
\$ / R On 14/06/2010 Currency Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jun 2010 £ / R Currency Future					
£ / R On 14/06/2010 Currency Future			Buy	1	12.42
£ / R On 14/06/2010 Currency Future			Sell	1	0.00
Mar 2010 \$ / R Currency Future					
\$ / R On 15/03/2010 Currency Future			Sell	7	0.00
\$ / R On 15/03/2010 Currency Future			Buy	7	52.22
\$ / R On 15/03/2010 Currency Future			Buy	12	89.76
\$ / R On 15/03/2010 Currency Future			Sell	12	0.00
\$ / R On 15/03/2010 Currency Future			Buy	38	283.90
\$ / R On 15/03/2010 Currency Future			Sell	38	0.00
Mar 2010 £ / R Currency Future					
£ / R On 15/03/2010 Currency Future			Sell	5	0.00
£ / R On 15/03/2010 Currency Future			Buy	5	60.95
£ / R On 15/03/2010 Currency Future			Sell	25	0.00
£ / R On 15/03/2010 Currency Future			Buy	25	304.25
Nov 2009 R157 Future					
R157 On 05/11/2009 Bond Future			Buy	10	12,529.01
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			Sell	18	0.00
R157 On 05/11/2009 Bond Future			Buy	18	22,552.69
R157 On 05/11/2009 Bond Future			Buy	18	22,552.22
R157 On 05/11/2009 Bond Future			Sell	18	0.00
R157 On 05/11/2009 Bond Future			Buy	23	28,816.73
R157 On 05/11/2009 Bond Future			Sell	23	0.00
R157 On 05/11/2009 Bond Future			Sell	23	0.00
R157 On 05/11/2009 Bond Future			Buy	23	28,817.33
R157 On 05/11/2009 Bond Future			Sell	88	0.00
R157 On 05/11/2009 Bond Future			Buy	88	109,636.85

R157 On 05/11/2009 Bond Future	Buy	107	134,060.44
R157 On 05/11/2009 Bond Future	Sell	107	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	Sell	113	0.00
R157 On 05/11/2009 Bond Future	Buy	113	141,577.85
Nov 2009 R186 Future			
R186 On 05/11/2009 Bond Future	Sell	198	0.00
R186 On 05/11/2009 Bond Future	Buy	198	229,380.66
Nov 2009 R208 Future			
R208 On 05/11/2009 Bond Future	Buy	83	69,514.64
R208 On 05/11/2009 Bond Future	Sell	83	0.00
Nov 2009 R209 Future			
R209 On 05/11/2009 Bond Future	Sell	61	0.00
R209 On 05/11/2009 Bond Future	Buy	61	46,010.31
Grand Total for Daily Detailed Turnover:		6,353	1,037,959.57