



Derivatives Daily Detailed Turnover Report

Date of Printout: 02/11/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Buy	1	7.93
\$ / 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	7.94
\$ / R On 14/12/2009 Currency Future			Buy	1	7.95
\$ / R On 14/12/2009 Currency Future			Buy	1	7.98
\$ / 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	15.88
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.96
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.88
\$ / R On 14/12/2009 Currency Future			Buy	2	15.96
\$ / 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	23.87
\$ / R On 14/12/2009 Currency Future			Buy	3	23.94
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00

\$ / R On 14/12/2009 Currency Future	Buy	3	23.94
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.78
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.78
\$ / R On 14/12/2009 Currency Future	Buy	4	31.82
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.81
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.92
\$ / R On 14/12/2009 Currency Future	Buy	4	31.80
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	39.85
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	39.73
\$ / R On 14/12/2009 Currency Future	Buy	5	39.73
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	39.90
\$ / 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	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	39.70
\$ / R On 14/12/2009 Currency Future	Buy	5	39.82
\$ / R On 14/12/2009 Currency Future	Buy	5	39.81
\$ / 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	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	39.95
\$ / R On 14/12/2009 Currency Future	Sell	6	0.00
\$ / R On 14/12/2009 Currency Future	Buy	6	47.67
\$ / R On 14/12/2009 Currency Future	Sell	6	0.00
\$ / R On 14/12/2009 Currency Future	Buy	6	47.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	7	55.83
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Buy	8	63.53
\$ / R On 14/12/2009 Currency Future			Sell	8	0.00
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Buy	9	71.73
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	79.75
\$ / R On 14/12/2009 Currency Future			Buy	10	79.80
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	79.35
\$ / R On 14/12/2009 Currency Future			Buy	10	79.45
\$ / 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	77.50
\$ / 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	79.60
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	79.64
\$ / R On 14/12/2009 Currency Future			Buy	12	95.50
\$ / R On 14/12/2009 Currency Future			Sell	12	0.00
\$ / R On 14/12/2009 Currency Future			Sell	13	0.00
\$ / R On 14/12/2009 Currency Future			Buy	13	103.55
\$ / R On 14/12/2009 Currency Future			Sell	14	0.00
\$ / R On 14/12/2009 Currency Future			Buy	14	111.65
\$ / R On 14/12/2009 Currency Future			Sell	14	0.00
\$ / R On 14/12/2009 Currency Future			Buy	14	111.58
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	119.33
\$ / R On 14/12/2009 Currency Future			Buy	20	158.80

\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	158.52
\$ / R On 14/12/2009 Currency Future	Buy	20	159.52
\$ / 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	159.60
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	22	174.68
\$ / R On 14/12/2009 Currency Future	Sell	22	0.00
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	198.85
\$ / R On 14/12/2009 Currency Future	Buy	25	199.00
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	197.84
\$ / R On 14/12/2009 Currency Future	Buy	25	199.28
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	199.25
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	199.25
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Sell	28	0.00
\$ / R On 14/12/2009 Currency Future	Buy	28	223.19
\$ / R On 14/12/2009 Currency Future	Buy	40	319.20
\$ / R On 14/12/2009 Currency Future	Sell	40	0.00
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	397.13
\$ / R On 14/12/2009 Currency Future	Buy	50	397.90
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	400.31
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	397.75
\$ / R On 14/12/2009 Currency Future	Buy	50	399.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	50	397.89
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	396.07
\$ / R On 14/12/2009 Currency Future			Buy	50	391.09
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	75	597.75
\$ / R On 14/12/2009 Currency Future			Sell	75	0.00
\$ / R On 14/12/2009 Currency Future			Buy	80	633.60
\$ / R On 14/12/2009 Currency Future			Sell	80	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	792.00
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	795.80
\$ / 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	795.80
\$ / R On 14/12/2009 Currency Future			Buy	100	798.00
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	140	1,115.94
\$ / R On 14/12/2009 Currency Future			Sell	140	0.00
\$ / R On 14/12/2009 Currency Future			Sell	150	0.00
\$ / R On 14/12/2009 Currency Future			Buy	150	1,194.87
\$ / R On 14/12/2009 Currency Future			Sell	186	0.00
\$ / R On 14/12/2009 Currency Future			Buy	186	1,477.08
\$ / R On 14/12/2009 Currency Future			Buy	200	1,590.04
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Sell	250	0.00
\$ / R On 14/12/2009 Currency Future			Buy	250	2,001.75
\$ / R On 14/12/2009 Currency Future			Sell	250	0.00
\$ / R On 14/12/2009 Currency Future			Buy	250	1,986.25

\$ / R On 14/12/2009 Currency Future	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	500	3,963.45
\$ / R On 14/12/2009 Currency Future	Buy	500	3,972.15
\$ / R On 14/12/2009 Currency Future	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	Sell	800	0.00
\$ / R On 14/12/2009 Currency Future	Buy	800	6,362.40
\$ / R On 14/12/2009 Currency Future	Buy	800	6,366.40
\$ / R On 14/12/2009 Currency Future	Sell	800	0.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,987.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,988.20
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,988.70
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,060	8,454.45
\$ / R On 14/12/2009 Currency Future	Sell	1,060	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,300	10,365.55
\$ / R On 14/12/2009 Currency Future	Sell	1,300	0.00
\$ / R On 14/12/2009 Currency Future	Sell	4,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4,000	31,569.60
\$ / R On 14/12/2009 Currency Future	Sell	8,500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8,500	67,679.55

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	65.00
£ / R On 14/12/2009 Currency Future	Buy	5	65.05
£ / R On 14/12/2009 Currency Future	Sell	5	0.00
£ / R On 14/12/2009 Currency Future	Sell	20	0.00
£ / R On 14/12/2009 Currency Future	Buy	20	261.56
£ / R On 14/12/2009 Currency Future	Buy	80	1,041.60
£ / R On 14/12/2009 Currency Future	Sell	80	0.00
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	200	2,608.48

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	3	35.26
€ / R On 14/12/2009 Currency Future			Sell	3	0.00
€ / R On 14/12/2009 Currency Future			Buy	4	46.88
€ / R On 14/12/2009 Currency Future			Sell	4	0.00
€ / R On 14/12/2009 Currency Future			Buy	5	58.51
€ / R On 14/12/2009 Currency Future			Buy	5	58.60
€ / 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	58.68
€ / R On 14/12/2009 Currency Future			Sell	5	0.00
€ / R On 14/12/2009 Currency Future			Buy	10	117.24
€ / R On 14/12/2009 Currency Future			Sell	10	0.00
€ / R On 14/12/2009 Currency Future			Buy	14	163.99
€ / R On 14/12/2009 Currency Future			Sell	14	0.00
€ / R On 14/12/2009 Currency Future			Sell	22	0.00
€ / R On 14/12/2009 Currency Future			Buy	22	257.84
€ / R On 14/12/2009 Currency Future			Buy	30	352.87
€ / R On 14/12/2009 Currency Future			Sell	30	0.00
€ / R On 14/12/2009 Currency Future			Sell	250	0.00
€ / R On 14/12/2009 Currency Future			Buy	250	2,958.48
Dec 2009 ZAAD / R Currency F					
ZAAD On 14/12/2009 Currency Future			Sell	10	0.00
ZAAD On 14/12/2009 Currency Future			Buy	10	71.95
Feb 2010 ALBI Future					
ALBI On 04/02/2010 Index Future			Sell	13	0.00
ALBI On 04/02/2010 Index Future			Buy	13	0.00
ALBI On 04/02/2010 Index Future			Buy	87	0.00
ALBI On 04/02/2010 Index Future			Sell	87	0.00
ALBI On 04/02/2010 Index Future			Buy	179	0.00

ALBI On 04/02/2010 Index Future	Sell	179	0.00
Feb 2010 R157 Future			
R157 On 04/02/2010 Bond Future	Buy	1,879	2,388,502.50
R157 On 04/02/2010 Bond Future	Sell	1,879	0.00
R157 On 04/02/2010 Bond Future	Buy	5,221	6,636,706.52
R157 On 04/02/2010 Bond Future	Sell	5,221	0.00
Feb 2010 R186 Future			
R186 On 04/02/2010 Bond Future	Buy	31	35,137.00
R186 On 04/02/2010 Bond Future	Sell	31	0.00
R186 On 04/02/2010 Bond Future	Sell	10,000	0.00
R186 On 04/02/2010 Bond Future	Buy	10,000	11,334,517.00
Feb 2010 R201 Future			
R201 On 04/02/2010 Bond Future	Buy	486	494,638.60
R201 On 04/02/2010 Bond Future	Sell	486	0.00
Feb 2010 R204 Future			
R204 On 04/02/2010 Bond Future	Buy	1,552	1,468,213.57
R204 On 04/02/2010 Bond Future	Sell	1,552	0.00
Feb 2010 R207 Future			
R207 On 04/02/2010 Bond Future	Buy	600	527,192.28
R207 On 04/02/2010 Bond Future	Sell	600	0.00
Feb 2010 R208 Future			
R208 On 04/02/2010 Bond Future	Sell	5,004	0.00
R208 On 04/02/2010 Bond Future	Buy	5,004	4,274,898.18
Feb 2010 R209 Future			
R209 On 04/02/2010 Bond Future	Sell	542	0.00
R209 On 04/02/2010 Bond Future	Buy	542	415,299.80
R209 On 04/02/2010 Bond Future	Buy	542	415,299.80
R209 On 04/02/2010 Bond Future	Sell	542	0.00
R209 On 04/02/2010 Bond Future	Buy	1,258	963,924.64
R209 On 04/02/2010 Bond Future	Sell	1,258	0.00

Jun 2010 \$ / R Currency Futur

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/06/2010 Currency Future			Sell	1	0.00
\$ / R On 14/06/2010 Currency Future			Buy	1	8.25
\$ / R On 14/06/2010 Currency Future			Sell	69	0.00
\$ / R On 14/06/2010 Currency Future			Buy	69	564.87
\$ / R On 14/06/2010 Currency Future			Sell	100	0.00
\$ / R On 14/06/2010 Currency Future			Buy	100	818.65
Jun 2010 € / R Currency Future					
€ / R On 14/06/2010 Currency Future			Buy	4	48.58
€ / R On 14/06/2010 Currency Future			Sell	4	0.00
Mar 2010 \$ / R Currency Future					
\$ / R On 15/03/2010 Currency Future			Buy	2	16.14
\$ / R On 15/03/2010 Currency Future			Sell	2	0.00
\$ / R On 15/03/2010 Currency Future			Buy	5	40.44
\$ / 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	40.47
\$ / R On 15/03/2010 Currency Future			Sell	7	0.00
\$ / R On 15/03/2010 Currency Future			Buy	7	56.34
\$ / R On 15/03/2010 Currency Future			Buy	10	80.95
\$ / R On 15/03/2010 Currency Future			Sell	10	0.00
\$ / R On 15/03/2010 Currency Future			Buy	10	80.96
\$ / R On 15/03/2010 Currency Future			Sell	10	0.00
\$ / R On 15/03/2010 Currency Future			Sell	10	0.00
\$ / R On 15/03/2010 Currency Future			Buy	10	81.00
\$ / R On 15/03/2010 Currency Future			Buy	20	161.67
\$ / R On 15/03/2010 Currency Future			Sell	20	0.00
\$ / R On 15/03/2010 Currency Future			Sell	40	0.00
\$ / R On 15/03/2010 Currency Future			Buy	40	323.16
\$ / R On 15/03/2010 Currency Future			Sell	50	0.00
\$ / R On 15/03/2010 Currency Future			Buy	50	404.00

Mar 2010 £ / R Currency Future

£ / R On 15/03/2010 Currency Future	Buy	3	39.72
£ / R On 15/03/2010 Currency Future	Sell	3	0.00

Mar 2010 € / R Currency Future

€ / R On 15/03/2010 Currency Future	Buy	0	0.00
€ / R On 15/03/2010 Currency Future	Sell	0	0.00
€ / R On 15/03/2010 Currency Future	Sell	1,000	0.00
€ / R On 15/03/2010 Currency Future	Buy	1,000	1,000.00

Nov 2009 ALBI Future

ALBI On 05/11/2009 Index Future	Buy	87	0.00
ALBI On 05/11/2009 Index Future	Sell	87	0.00
ALBI On 05/11/2009 Index Future	Sell	179	0.00
ALBI On 05/11/2009 Index Future	Buy	179	0.00

Nov 2009 R157 Future

R157 On 05/11/2009 Bond Future	Sell	1,879	0.00
R157 On 05/11/2009 Bond Future	Buy	1,879	2,346,928.87
R157 On 05/11/2009 Bond Future	Buy	5,221	6,521,189.81
R157 On 05/11/2009 Bond Future	Sell	5,221	0.00

Nov 2009 R186 Future

R186 On 05/11/2009 Bond Future	Sell	31	0.00
R186 On 05/11/2009 Bond Future	Buy	31	36,122.50
R186 On 05/11/2009 Bond Future	Buy	10,000	11,652,420.00
R186 On 05/11/2009 Bond Future	Sell	10,000	0.00

Nov 2009 R201 Future

R201 On 05/11/2009 Bond Future	Buy	486	506,877.25
R201 On 05/11/2009 Bond Future	Sell	486	0.00

Nov 2009 R204 Future

R204 On 05/11/2009 Bond Future	Buy	1,552	1,503,527.32
R204 On 05/11/2009 Bond Future	Sell	1,552	0.00

Nov 2009 R207 Future

R207 On 05/11/2009 Bond Future	Sell	600	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 05/11/2009 Bond Future			Buy	600	539,216.16
Nov 2009 R208 Future					
R208 On 05/11/2009 Bond Future			Buy	5,004	4,198,387.53
R208 On 05/11/2009 Bond Future			Sell	5,004	0.00
Nov 2009 R209 Future					
R209 On 05/11/2009 Bond Future			Sell	542	0.00
R209 On 05/11/2009 Bond Future			Buy	542	407,846.06
R209 On 05/11/2009 Bond Future			Sell	542	0.00
R209 On 05/11/2009 Bond Future			Buy	542	407,846.06
R209 On 05/11/2009 Bond Future			Sell	1,258	0.00
R209 On 05/11/2009 Bond Future			Buy	1,258	946,624.24
Grand Total for Daily Detailed Turnover:				79,949	58,217,563.09