



# Derivatives Daily Detailed Turnover Report

Date of Printout: 10/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 R204 Future</b>					
R204 On 06/08/2009 Bond Future			Sell	20	0.00
R204 On 06/08/2009 Bond Future			Buy	20	18,945.47
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Sell	250	0.00
\$ / R On 14/12/2009 Currency Future			Buy	250	2,086.63
\$ / R On 14/12/2009 Currency Future			Sell	300	0.00
\$ / R On 14/12/2009 Currency Future			Buy	300	2,491.05
\$ / R On 14/12/2009 Currency Future			Buy	1,000	8,311.80
\$ / 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	8,311.80
\$ / R On 14/12/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,000	8,311.80
<b>Dec 2009 £ / R Currency Future</b>					
£ / R On 14/12/2009 Currency Future			Buy	100	1,359.39
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
<b>Dec 2009 ZAAD / R Currency F</b>					
ZAAD On 14/12/2009 Currency Future			Buy	150	998.55
ZAAD On 14/12/2009 Currency Future			Sell	150	0.00

**Jun 2009 \$ / R Currency Future**

\$ / R On 12/06/2009 Currency Future	Buy	1	8.02
\$ / R On 12/06/2009 Currency Future	Sell	1	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.08
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.06
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	16.06
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	32.14
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	32.14
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	32.14
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	80.36
\$ / R On 12/06/2009 Currency Future	Buy	10	80.36
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	121.17
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	160.72
\$ / R On 12/06/2009 Currency Future	Buy	20	161.16
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	161.22
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	200.88
\$ / R On 12/06/2009 Currency Future	Sell	31	0.00
\$ / R On 12/06/2009 Currency Future	Buy	31	249.09
\$ / R On 12/06/2009 Currency Future	Sell	35	0.00
\$ / R On 12/06/2009 Currency Future	Buy	35	228.55
\$ / R On 12/06/2009 Currency Future	Sell	35	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
\$ / R On 12/06/2009 Currency Future			Buy	35	228.55
\$ / R On 12/06/2009 Currency Future			Sell	40	0.00
\$ / R On 12/06/2009 Currency Future			Buy	40	320.82
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	401.79
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	401.79
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	401.79
\$ / R On 12/06/2009 Currency Future			Buy	50	401.74
\$ / R On 12/06/2009 Currency Future			Buy	50	401.79
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	803.47
\$ / R On 12/06/2009 Currency Future			Buy	116	932.06
\$ / R On 12/06/2009 Currency Future			Sell	116	0.00
\$ / R On 12/06/2009 Currency Future			Buy	122	980.27
\$ / R On 12/06/2009 Currency Future			Sell	122	0.00
\$ / R On 12/06/2009 Currency Future			Buy	153	1,234.79
\$ / R On 12/06/2009 Currency Future			Sell	153	0.00
\$ / R On 12/06/2009 Currency Future			Sell	255	0.00
\$ / R On 12/06/2009 Currency Future			Buy	255	2,048.26
\$ / R On 12/06/2009 Currency Future			Buy	292	2,346.22
\$ / R On 12/06/2009 Currency Future			Sell	292	0.00
\$ / R On 12/06/2009 Currency Future			Sell	300	0.00
\$ / R On 12/06/2009 Currency Future			Buy	300	2,412.00
\$ / R On 12/06/2009 Currency Future			Buy	350	2,816.80
\$ / R On 12/06/2009 Currency Future			Sell	350	0.00
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	4,034.85

\$ / R On 12/06/2009 Currency Future	Buy	550	4,438.34
\$ / R On 12/06/2009 Currency Future	Sell	550	0.00
\$ / R On 12/06/2009 Currency Future	Sell	593	0.00
\$ / R On 12/06/2009 Currency Future	Buy	593	4,785.33
\$ / R On 12/06/2009 Currency Future	Sell	834	0.00
\$ / R On 12/06/2009 Currency Future	Buy	834	6,701.19
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,034.70
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,034.70
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,034.70
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,069.70
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,044.50
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,050	8,452.50
\$ / R On 12/06/2009 Currency Future	Sell	1,050	0.00
\$ / R On 12/06/2009 Currency Future	Sell	4,937	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4,937	39,668.80
\$ / R On 12/06/2009 Currency Future	Sell	7,750	0.00
\$ / R On 12/06/2009 Currency Future	Buy	7,750	62,387.50
\$ / R On 12/06/2009 Currency Future	Buy	8,800	70,840.00
\$ / R On 12/06/2009 Currency Future	Sell	8,800	0.00

**Jun 2009 £ / R Currency Future**

£ / R On 12/06/2009 Currency Future	Buy	1	13.20
£ / R On 12/06/2009 Currency Future	Sell	1	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	65.92
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	132.32
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Sell	30	0.00
£ / R On 12/06/2009 Currency Future	Buy	30	396.13
£ / R On 12/06/2009 Currency Future	Buy	50	659.16

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 12/06/2009 Currency Future			Sell	50	0.00
£ / R On 12/06/2009 Currency Future			Buy	108	1,427.73
£ / R On 12/06/2009 Currency Future			Sell	108	0.00
£ / R On 12/06/2009 Currency Future			Buy	155	2,039.80
£ / R On 12/06/2009 Currency Future			Sell	155	0.00
£ / R On 12/06/2009 Currency Future			Sell	273	0.00
£ / R On 12/06/2009 Currency Future			Buy	273	3,591.40
<b>Jun 2009 € / R Currency Future</b>					
€ / R On 12/06/2009 Currency Future			Buy	6	67.86
€ / R On 12/06/2009 Currency Future			Sell	6	0.00
€ / R On 12/06/2009 Currency Future			Sell	27	0.00
€ / R On 12/06/2009 Currency Future			Buy	27	307.08
€ / R On 12/06/2009 Currency Future			Sell	75	0.00
€ / R On 12/06/2009 Currency Future			Buy	75	850.31
€ / R On 12/06/2009 Currency Future			Buy	200	2,268.98
€ / R On 12/06/2009 Currency Future			Sell	200	0.00
€ / R On 12/06/2009 Currency Future			Buy	262	2,968.20
€ / R On 12/06/2009 Currency Future			Sell	262	0.00
€ / R On 12/06/2009 Currency Future			Sell	410	0.00
€ / R On 12/06/2009 Currency Future			Buy	410	4,650.06
<b>Jun 2009 ZAAD / R Currency F</b>					
ZAAD On 12/06/2009 Currency Future			Sell	14	0.00
ZAAD On 12/06/2009 Currency Future			Buy	14	91.02
ZAAD On 12/06/2009 Currency Future			Buy	20	130.18
ZAAD On 12/06/2009 Currency Future			Sell	20	0.00
ZAAD On 12/06/2009 Currency Future			Sell	35	0.00
ZAAD On 12/06/2009 Currency Future			Buy	35	228.55
ZAAD On 12/06/2009 Currency Future			Buy	150	976.91
ZAAD On 12/06/2009 Currency Future			Sell	150	0.00
ZAAD On 12/06/2009 Currency Future			Sell	734	0.00

ZAAD On 12/06/2009 Currency Future Buy 734 4,778.34

**Sep 2009 \$ / R Currency Futuri**

\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.21
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.35
\$ / R On 14/09/2009 Currency Future	Buy	4	32.73
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	32.73
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	40.98
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	81.85
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	82.00
\$ / R On 14/09/2009 Currency Future	Sell	12	0.00
\$ / R On 14/09/2009 Currency Future	Buy	12	98.80
\$ / R On 14/09/2009 Currency Future	Buy	15	123.00
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	123.08
\$ / R On 14/09/2009 Currency Future	Sell	17	0.00
\$ / R On 14/09/2009 Currency Future	Buy	17	138.76
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	163.65
\$ / R On 14/09/2009 Currency Future	Sell	31	0.00
\$ / R On 14/09/2009 Currency Future	Buy	31	253.89
\$ / R On 14/09/2009 Currency Future	Buy	35	231.26
\$ / R On 14/09/2009 Currency Future	Sell	35	0.00
\$ / R On 14/09/2009 Currency Future	Sell	35	0.00
\$ / R On 14/09/2009 Currency Future	Buy	35	231.26
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	411.28

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	50	409.12
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	409.12
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	411.28
\$ / R On 14/09/2009 Currency Future			Buy	50	409.17
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	410.00
\$ / R On 14/09/2009 Currency Future			Sell	78	0.00
\$ / R On 14/09/2009 Currency Future			Buy	78	637.08
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	816.27
\$ / R On 14/09/2009 Currency Future			Buy	100	818.33
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Sell	122	0.00
\$ / R On 14/09/2009 Currency Future			Buy	122	999.18
\$ / R On 14/09/2009 Currency Future			Sell	153	0.00
\$ / R On 14/09/2009 Currency Future			Buy	153	1,253.07
\$ / R On 14/09/2009 Currency Future			Buy	200	1,636.00
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,647.00
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Sell	292	0.00
\$ / R On 14/09/2009 Currency Future			Buy	292	2,391.48
\$ / R On 14/09/2009 Currency Future			Buy	500	4,108.90
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	550	4,519.79
\$ / R On 14/09/2009 Currency Future			Sell	550	0.00
\$ / R On 14/09/2009 Currency Future			Sell	593	0.00

\$ / R On 14/09/2009 Currency Future	Buy	593	4,873.16
\$ / R On 14/09/2009 Currency Future	Sell	834	0.00
\$ / R On 14/09/2009 Currency Future	Buy	834	6,830.46
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,217.80
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,197.10
\$ / 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	1,050	8,597.61
\$ / R On 14/09/2009 Currency Future	Sell	1,050	0.00
\$ / R On 14/09/2009 Currency Future	Sell	2,500	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2,500	20,455.50
\$ / R On 14/09/2009 Currency Future	Sell	2,500	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2,500	20,404.25
\$ / R On 14/09/2009 Currency Future	Buy	3,000	24,474.60
\$ / R On 14/09/2009 Currency Future	Sell	3,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4,937	40,434.03
\$ / R On 14/09/2009 Currency Future	Sell	4,937	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7,750	63,458.55
\$ / R On 14/09/2009 Currency Future	Sell	7,750	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8,800	72,050.00
\$ / R On 14/09/2009 Currency Future	Sell	8,800	0.00

**Sep 2009 £ / R Currency Future**

£ / R On 14/09/2009 Currency Future	Buy	1	13.37
£ / R On 14/09/2009 Currency Future	Sell	1	0.00
£ / R On 14/09/2009 Currency Future	Buy	2	26.86
£ / R On 14/09/2009 Currency Future	Sell	2	0.00
£ / R On 14/09/2009 Currency Future	Sell	10	0.00
£ / R On 14/09/2009 Currency Future	Buy	10	133.90
£ / R On 14/09/2009 Currency Future	Buy	10	134.70
£ / R On 14/09/2009 Currency Future	Sell	10	0.00
£ / R On 14/09/2009 Currency Future	Sell	30	0.00
£ / R On 14/09/2009 Currency Future	Buy	30	403.35
£ / R On 14/09/2009 Currency Future	Buy	50	669.50
£ / R On 14/09/2009 Currency Future	Sell	50	0.00



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
£ / R On 14/09/2009 Currency Future			Buy	108	1,448.25
£ / R On 14/09/2009 Currency Future			Sell	108	0.00
£ / R On 14/09/2009 Currency Future			Buy	273	3,650.69
£ / R On 14/09/2009 Currency Future			Sell	273	0.00
<b>Sep 2009 € / R Currency Future</b>					
€ / R On 14/09/2009 Currency Future			Buy	1	11.55
€ / R On 14/09/2009 Currency Future			Sell	1	0.00
€ / R On 14/09/2009 Currency Future			Sell	27	0.00
€ / R On 14/09/2009 Currency Future			Buy	27	310.77
€ / R On 14/09/2009 Currency Future			Sell	200	0.00
€ / R On 14/09/2009 Currency Future			Buy	200	2,309.30
€ / R On 14/09/2009 Currency Future			Buy	262	3,015.62
€ / R On 14/09/2009 Currency Future			Sell	262	0.00
€ / R On 14/09/2009 Currency Future			Buy	410	4,731.85
€ / R On 14/09/2009 Currency Future			Sell	410	0.00
<b>Sep 2009 ZAAD / R Currency F</b>					
ZAAD On 14/09/2009 Currency Future			Sell	20	0.00
ZAAD On 14/09/2009 Currency Future			Buy	20	131.60
ZAAD On 14/09/2009 Currency Future			Sell	35	0.00
ZAAD On 14/09/2009 Currency Future			Buy	35	231.26
ZAAD On 14/09/2009 Currency Future			Sell	734	0.00
ZAAD On 14/09/2009 Currency Future			Buy	734	4,849.54
<b>Grand Total for Daily Detailed Turnover:</b>				<b>77,565</b>	<b>658,725.44</b>