



# Derivatives Daily Detailed Turnover Report

Date of Printout: 11/08/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Dec 2009 \$ / R Currency Futuri</b>					
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Buy	9	74.96
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	125.52
\$ / R On 14/12/2009 Currency Future			Buy	20	166.28
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	418.41
\$ / R On 14/12/2009 Currency Future			Sell	65	0.00
\$ / R On 14/12/2009 Currency Future			Buy	65	543.24
\$ / R On 14/12/2009 Currency Future			Buy	728	5,992.31
\$ / R On 14/12/2009 Currency Future			Sell	728	0.00
\$ / R On 14/12/2009 Currency Future			Buy	728	5,999.59
\$ / R On 14/12/2009 Currency Future			Sell	728	0.00
\$ / R On 14/12/2009 Currency Future			Buy	837	7,004.27
\$ / R On 14/12/2009 Currency Future			Sell	837	0.00
<b>Dec 2009 £ / R Currency Futuri</b>					
£ / R On 14/12/2009 Currency Future			Sell	200	0.00
£ / R On 14/12/2009 Currency Future			Buy	200	2,746.98
£ / R On 14/12/2009 Currency Future			Buy	200	2,763.80

£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	200	2,743.86
£ / R On 14/12/2009 Currency Future	Buy	200	2,763.80
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	250	3,419.80
£ / R On 14/12/2009 Currency Future	Sell	250	0.00
£ / R On 14/12/2009 Currency Future	Sell	250	0.00
£ / R On 14/12/2009 Currency Future	Sell	250	0.00
£ / R On 14/12/2009 Currency Future	Buy	250	3,443.00
£ / R On 14/12/2009 Currency Future	Buy	250	3,443.00
£ / R On 14/12/2009 Currency Future	Sell	250	0.00
£ / R On 14/12/2009 Currency Future	Buy	250	3,419.80

**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	23.46
€ / R On 14/12/2009 Currency Future	Sell	4	0.00
€ / R On 14/12/2009 Currency Future	Buy	4	47.24
€ / R On 14/12/2009 Currency Future	Buy	250	2,923.33
€ / R On 14/12/2009 Currency Future	Sell	250	0.00
€ / R On 14/12/2009 Currency Future	Sell	250	0.00
€ / R On 14/12/2009 Currency Future	Buy	250	2,927.78
€ / R On 14/12/2009 Currency Future	Sell	250	0.00
€ / R On 14/12/2009 Currency Future	Buy	250	2,935.20
€ / R On 14/12/2009 Currency Future	Buy	250	2,935.20
€ / R On 14/12/2009 Currency Future	Sell	250	0.00
€ / R On 14/12/2009 Currency Future	Sell	512	0.00
€ / R On 14/12/2009 Currency Future	Sell	512	0.00
€ / R On 14/12/2009 Currency Future	Buy	512	5,998.18
€ / R On 14/12/2009 Currency Future	Buy	512	5,993.06
€ / R On 14/12/2009 Currency Future	Buy	583	7,000.20
€ / R On 14/12/2009 Currency Future	Sell	583	0.00

**jOption On Dec 2009 \$ / R 8.35**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future	8.35	Call	Buy	50	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call	Sell	50	0.00
<b>Mar 2010 \$ / R Currency Future</b>					
\$ / R On 15/03/2010 Currency Future			Buy	4	33.83
\$ / R On 15/03/2010 Currency Future			Sell	4	0.00
\$ / R On 15/03/2010 Currency Future			Buy	12	102.00
\$ / R On 15/03/2010 Currency Future			Sell	12	0.00
<b>Nov 2009 ALBI Future</b>					
ALBI On 05/11/2009 Index Future			Buy	3	0.00
ALBI On 05/11/2009 Index Future			Sell	3	0.00
ALBI On 05/11/2009 Index Future			Buy	5	0.00
ALBI On 05/11/2009 Index Future			Sell	5	0.00
<b>Nov 2009 R157 Future</b>					
R157 On 05/11/2009 Bond Future			Sell	2	0.00
R157 On 05/11/2009 Bond Future			Buy	2	2,491.02
R157 On 05/11/2009 Bond Future			Buy	8	9,964.09
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Sell	10	0.00
R157 On 05/11/2009 Bond Future			Buy	10	12,455.12
R157 On 05/11/2009 Bond Future			Sell	11	0.00
R157 On 05/11/2009 Bond Future			Buy	11	13,700.63
R157 On 05/11/2009 Bond Future			Sell	27	0.00
R157 On 05/11/2009 Bond Future			Buy	27	33,628.82
R157 On 05/11/2009 Bond Future			Buy	36	44,838.42
R157 On 05/11/2009 Bond Future			Sell	36	0.00
R157 On 05/11/2009 Bond Future			Sell	37	0.00
R157 On 05/11/2009 Bond Future			Buy	37	46,083.93
R157 On 05/11/2009 Bond Future			Buy	87	108,359.52
R157 On 05/11/2009 Bond Future			Sell	87	0.00

R157 On 05/11/2009 Bond Future	Buy	149	185,581.24
R157 On 05/11/2009 Bond Future	Sell	149	0.00
R157 On 05/11/2009 Bond Future	Sell	318	0.00
R157 On 05/11/2009 Bond Future	Buy	318	396,072.72
R157 On 05/11/2009 Bond Future	Sell	337	0.00
R157 On 05/11/2009 Bond Future	Buy	337	419,737.44
R157 On 05/11/2009 Bond Future	Sell	506	0.00
R157 On 05/11/2009 Bond Future	Buy	506	630,228.92
R157 On 05/11/2009 Bond Future	Buy	1,175	1,463,476.25
R157 On 05/11/2009 Bond Future	Sell	1,175	0.00

**Nov 2009 R186 Future**

R186 On 05/11/2009 Bond Future	Sell	34	0.00
R186 On 05/11/2009 Bond Future	Buy	34	39,892.02
R186 On 05/11/2009 Bond Future	Buy	36	42,238.61
R186 On 05/11/2009 Bond Future	Buy	36	42,238.61
R186 On 05/11/2009 Bond Future	Sell	36	0.00
R186 On 05/11/2009 Bond Future	Sell	36	0.00

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

\$ / R On 14/09/2009 Currency Future	Buy	1	8.14
\$ / R On 14/09/2009 Currency Future	Buy	1	8.19
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.18
\$ / 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	1	0.00
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.17
\$ / R On 14/09/2009 Currency Future	Buy	1	8.18
\$ / 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	8.17
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	1	8.18
\$ / R On 14/09/2009 Currency Future			Buy	2	16.34
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	16.30
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	16.49
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	16.40
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	24.57
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	24.65
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	32.80
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.95
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.20
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.89
\$ / 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	41.08
\$ / R On 14/09/2009 Currency Future			Buy	5	41.08
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.98
\$ / R On 14/09/2009 Currency Future			Buy	5	41.06
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.02
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00

\$ / R On 14/09/2009 Currency Future	Buy	5	41.04
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	57.33
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	56.95
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8	65.06
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8	65.08
\$ / 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	81.81
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	81.50
\$ / R On 14/09/2009 Currency Future	Buy	10	81.76
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	81.88
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	82.15
\$ / 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	82.14
\$ / R On 14/09/2009 Currency Future	Buy	10	82.00
\$ / R On 14/09/2009 Currency Future	Buy	10	81.97
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Sell	12	0.00
\$ / R On 14/09/2009 Currency Future	Buy	12	97.30
\$ / R On 14/09/2009 Currency Future	Buy	13	106.47
\$ / R On 14/09/2009 Currency Future	Sell	13	0.00
\$ / R On 14/09/2009 Currency Future	Buy	13	106.56
\$ / R On 14/09/2009 Currency Future	Sell	13	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	122.18
\$ / R On 14/09/2009 Currency Future	Sell	15	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	15	122.48
\$ / R On 14/09/2009 Currency Future			Buy	15	122.36
\$ / 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			Sell	16	0.00
\$ / R On 14/09/2009 Currency Future			Buy	16	131.67
\$ / R On 14/09/2009 Currency Future			Sell	19	0.00
\$ / R On 14/09/2009 Currency Future			Buy	19	156.62
\$ / R On 14/09/2009 Currency Future			Sell	22	0.00
\$ / R On 14/09/2009 Currency Future			Buy	22	179.42
\$ / R On 14/09/2009 Currency Future			Buy	22	179.30
\$ / R On 14/09/2009 Currency Future			Sell	22	0.00
\$ / R On 14/09/2009 Currency Future			Sell	26	0.00
\$ / R On 14/09/2009 Currency Future			Buy	26	213.14
\$ / R On 14/09/2009 Currency Future			Buy	40	328.61
\$ / 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	328.00
\$ / R On 14/09/2009 Currency Future			Sell	46	0.00
\$ / R On 14/09/2009 Currency Future			Buy	46	376.74
\$ / R On 14/09/2009 Currency Future			Buy	50	409.50
\$ / 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	409.50
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	409.75
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	411.00
\$ / R On 14/09/2009 Currency Future			Buy	50	410.33
\$ / 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	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	409.96
\$ / R On 14/09/2009 Currency Future	Buy	50	410.34
\$ / R On 14/09/2009 Currency Future	Buy	50	410.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	53	432.48
\$ / R On 14/09/2009 Currency Future	Sell	53	0.00
\$ / R On 14/09/2009 Currency Future	Sell	53	0.00
\$ / R On 14/09/2009 Currency Future	Buy	53	432.88
\$ / R On 14/09/2009 Currency Future	Sell	54	0.00
\$ / R On 14/09/2009 Currency Future	Buy	54	442.26
\$ / R On 14/09/2009 Currency Future	Buy	54	443.01
\$ / R On 14/09/2009 Currency Future	Sell	54	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	819.00
\$ / 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	813.72
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	813.17
\$ / 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	812.97
\$ / R On 14/09/2009 Currency Future	Buy	100	819.00
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	820.50
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	820.43
\$ / R On 14/09/2009 Currency Future	Buy	100	820.50
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Sell	117	0.00
\$ / R On 14/09/2009 Currency Future	Buy	117	950.30
\$ / R On 14/09/2009 Currency Future	Sell	117	0.00
\$ / R On 14/09/2009 Currency Future	Buy	117	951.70
\$ / R On 14/09/2009 Currency Future	Sell	120	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	120	980.05
\$ / R On 14/09/2009 Currency Future			Buy	157	1,275.63
\$ / R On 14/09/2009 Currency Future			Sell	157	0.00
\$ / R On 14/09/2009 Currency Future			Sell	175	0.00
\$ / R On 14/09/2009 Currency Future			Buy	175	1,432.38
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,070.00
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,346.20
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,445.80
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2,500	20,525.00
\$ / R On 14/09/2009 Currency Future			Sell	2,500	0.00
<b>Sep 2009 £ / R Currency Futuri</b>					
£ / R On 14/09/2009 Currency Future			Buy	1	13.38
£ / 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			Sell	1	0.00
£ / R On 14/09/2009 Currency Future			Buy	1	13.55
£ / R On 14/09/2009 Currency Future			Buy	1	13.57
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Buy	5	67.72
£ / R On 14/09/2009 Currency Future			Sell	19	0.00
£ / R On 14/09/2009 Currency Future			Buy	19	257.45
£ / 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	1,350.25
£ / R On 14/09/2009 Currency Future			Buy	100	1,353.47
£ / R On 14/09/2009 Currency Future			Buy	100	1,349.34
£ / R On 14/09/2009 Currency Future			Sell	100	0.00

£ / R On 14/09/2009 Currency Future	Sell	200	0.00
£ / R On 14/09/2009 Currency Future	Buy	200	2,698.68
£ / R On 14/09/2009 Currency Future	Sell	200	0.00
£ / R On 14/09/2009 Currency Future	Buy	200	2,706.94
£ / R On 14/09/2009 Currency Future	Sell	200	0.00
£ / R On 14/09/2009 Currency Future	Buy	200	2,706.94
£ / R On 14/09/2009 Currency Future	Buy	200	2,698.68
£ / R On 14/09/2009 Currency Future	Sell	200	0.00

**Sep 2009 € / R Currency Future**

€ / R On 14/09/2009 Currency Future	Sell	2	0.00
€ / R On 14/09/2009 Currency Future	Buy	2	23.15
€ / R On 14/09/2009 Currency Future	Sell	2	0.00
€ / R On 14/09/2009 Currency Future	Buy	2	23.20
€ / R On 14/09/2009 Currency Future	Buy	10	115.37
€ / 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	116.10
€ / R On 14/09/2009 Currency Future	Sell	10	0.00
€ / R On 14/09/2009 Currency Future	Buy	10	114.83
€ / R On 14/09/2009 Currency Future	Sell	20	0.00
€ / R On 14/09/2009 Currency Future	Buy	20	228.76
€ / R On 14/09/2009 Currency Future	Buy	240	2,762.64
€ / R On 14/09/2009 Currency Future	Sell	240	0.00
€ / R On 14/09/2009 Currency Future	Sell	240	0.00
€ / R On 14/09/2009 Currency Future	Buy	240	2,768.81
€ / R On 14/09/2009 Currency Future	Sell	250	0.00
€ / R On 14/09/2009 Currency Future	Buy	250	2,884.18
€ / R On 14/09/2009 Currency Future	Sell	250	0.00
€ / R On 14/09/2009 Currency Future	Buy	250	2,876.20

**Sep 2009 ZAAD / R Currency F**

ZAAD On 14/09/2009 Currency Future	Buy	12	81.26
ZAAD On 14/09/2009 Currency Future	Sell	12	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>
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**Grand Total for Daily Detailed Turnover:**

**21,516**

**3,672,798.81**