



# Derivatives Daily Detailed Turnover Report

Date of Printout: 22/09/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.53
\$ / R On 14/12/2009 Currency Future			Buy	1	7.50
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.10
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.70
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	29.95
\$ / R On 14/12/2009 Currency Future			Buy	4	30.00
\$ / 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	37.41
\$ / R On 14/12/2009 Currency Future			Buy	5	37.70
\$ / 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	37.88
\$ / R On 14/12/2009 Currency Future			Buy	6	45.24
\$ / R On 14/12/2009 Currency Future			Sell	6	0.00

\$ / R On 14/12/2009 Currency Future	Buy	8	60.32
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	60.00
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	60.00
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	76.19
\$ / R On 14/12/2009 Currency Future	Buy	10	75.66
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.95
\$ / 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	75.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.63
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.63
\$ / 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	75.01
\$ / R On 14/12/2009 Currency Future	Buy	10	75.40
\$ / 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	75.48
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.55
\$ / R On 14/12/2009 Currency Future	Buy	12	90.28
\$ / R On 14/12/2009 Currency Future	Sell	12	0.00
\$ / R On 14/12/2009 Currency Future	Sell	12	0.00
\$ / R On 14/12/2009 Currency Future	Buy	12	90.48
\$ / R On 14/12/2009 Currency Future	Buy	13	98.02
\$ / R On 14/12/2009 Currency Future	Sell	13	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	113.25
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	25	187.04
\$ / 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	188.75
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	188.75
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	188.57
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Buy	30	227.04
\$ / R On 14/12/2009 Currency Future			Sell	36	0.00
\$ / R On 14/12/2009 Currency Future			Buy	36	271.44
\$ / R On 14/12/2009 Currency Future			Sell	80	0.00
\$ / R On 14/12/2009 Currency Future			Buy	80	603.20
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	753.56
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	748.61
\$ / R On 14/12/2009 Currency Future			Buy	500	4,289.60
\$ / R On 14/12/2009 Currency Future			Sell	500	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,000	7,525.30
\$ / R On 14/12/2009 Currency Future			Sell	1,000	0.00
<b>Dec 2009 £ / R Currency Future</b>					
£ / R On 14/12/2009 Currency Future			Sell	3	0.00
£ / R On 14/12/2009 Currency Future			Buy	3	37.05
£ / R On 14/12/2009 Currency Future			Buy	10	122.90
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Buy	15	184.31
£ / R On 14/12/2009 Currency Future			Sell	15	0.00
<b>Dec 2009 € / R Currency Future</b>					

€ / R On 14/12/2009 Currency Future	Buy	2	22.31
€ / R On 14/12/2009 Currency Future	Sell	2	0.00
€ / R On 14/12/2009 Currency Future	Sell	10	0.00
€ / R On 14/12/2009 Currency Future	Buy	10	111.40

**Jun 2010 \$ / R Currency Future**

\$ / R On 14/06/2010 Currency Future	Buy	65	507.07
\$ / R On 14/06/2010 Currency Future	Sell	65	0.00
\$ / R On 14/06/2010 Currency Future	Buy	81	632.50
\$ / R On 14/06/2010 Currency Future	Sell	81	0.00

**Mar 2010 \$ / R Currency Future**

\$ / R On 15/03/2010 Currency Future	Buy	50	383.80
\$ / R On 15/03/2010 Currency Future	Sell	50	0.00

**Mar 2010 € / R Currency Future**

€ / R On 15/03/2010 Currency Future	Buy	200	2,272.70
€ / R On 15/03/2010 Currency Future	Sell	200	0.00

**Nov 2009 R157 Future**

R157 On 05/11/2009 Bond Future	Sell	20	0.00
R157 On 05/11/2009 Bond Future	Buy	20	25,402.08
R157 On 05/11/2009 Bond Future	Buy	209	265,119.74
R157 On 05/11/2009 Bond Future	Sell	209	0.00

**Nov 2009 R186 Future**

R186 On 05/11/2009 Bond Future	Buy	6	7,218.67
R186 On 05/11/2009 Bond Future	Sell	6	0.00
R186 On 05/11/2009 Bond Future	Buy	218	262,278.37
R186 On 05/11/2009 Bond Future	Sell	218	0.00

**Nov 2009 R201 Future**

R201 On 05/11/2009 Bond Future	Sell	139	0.00
R201 On 05/11/2009 Bond Future	Buy	139	147,203.91
R201 On 05/11/2009 Bond Future	Sell	625	0.00
R201 On 05/11/2009 Bond Future	Buy	625	661,888.06

**Nov 2009 R204 Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R204 On 05/11/2009 Bond Future			Sell	9	0.00
R204 On 05/11/2009 Bond Future			Buy	9	8,943.29
R204 On 05/11/2009 Bond Future			Sell	10	0.00
R204 On 05/11/2009 Bond Future			Buy	10	9,890.31
R204 On 05/11/2009 Bond Future			Sell	13	0.00
R204 On 05/11/2009 Bond Future			Buy	13	12,918.08
<b>Grand Total for Daily Detailed Turnover:</b>				<b>3,843</b>	<b>1,421,906.23</b>