



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 12/01/2009

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>Feb 2009 R157 Future</b>					
R157 On 05/02/2009 Bond Future			Sell	13	0.00
R157 On 05/02/2009 Bond Future			Buy	13	17,631.49
R157 On 05/02/2009 Bond Future			Buy	23	31,194.17
R157 On 05/02/2009 Bond Future			Sell	23	0.00
R157 On 05/02/2009 Bond Future			Sell	33	0.00
R157 On 05/02/2009 Bond Future			Buy	33	44,756.85
R157 On 05/02/2009 Bond Future			Buy	53	71,882.22
R157 On 05/02/2009 Bond Future			Sell	53	0.00
R157 On 05/02/2009 Bond Future			Sell	60	0.00
R157 On 05/02/2009 Bond Future			Buy	60	81,733.69
<b>Feb 2009 R186 Future</b>					
R186 On 05/02/2009 Bond Future			Buy	16	20,782.38
R186 On 05/02/2009 Bond Future			Sell	16	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	50.50
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	51.33

\$ / R On 12/06/2009 Currency Future	Buy	5	51.93
<b>Mar 2009 \$ / R Currency Future</b>			
\$ / R On 16/03/2009 Currency Future	Buy	1	10.04
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.21
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.19
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.21
\$ / R On 16/03/2009 Currency Future	Buy	1	10.17
\$ / R On 16/03/2009 Currency Future	Sell	2	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2	20.38
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	4	40.76
\$ / R On 16/03/2009 Currency Future	Buy	5	51.00
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.59
\$ / R On 16/03/2009 Currency Future	Buy	5	50.95
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	100.72
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	100.77
\$ / R On 16/03/2009 Currency Future	Buy	10	101.17
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	102.40
\$ / R On 16/03/2009 Currency Future	Sell	14	0.00
\$ / R On 16/03/2009 Currency Future	Buy	14	140.59
\$ / R On 16/03/2009 Currency Future	Sell	19	0.00
\$ / R On 16/03/2009 Currency Future	Buy	19	194.21

<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 16/03/2009 Currency Future			Sell	19	0.00
\$ / R On 16/03/2009 Currency Future			Buy	19	193.52
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	201.40
\$ / R On 16/03/2009 Currency Future			Buy	20	201.25
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.00
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.00
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.25
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	201.35
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	204.05
\$ / R On 16/03/2009 Currency Future			Buy	25	249.74
\$ / R On 16/03/2009 Currency Future			Sell	25	0.00
\$ / R On 16/03/2009 Currency Future			Sell	31	0.00
\$ / R On 16/03/2009 Currency Future			Buy	31	311.47
\$ / R On 16/03/2009 Currency Future			Buy	35	355.25
\$ / R On 16/03/2009 Currency Future			Sell	35	0.00
\$ / R On 16/03/2009 Currency Future			Sell	40	0.00
\$ / R On 16/03/2009 Currency Future			Buy	40	401.69
\$ / R On 16/03/2009 Currency Future			Buy	53	532.89
\$ / R On 16/03/2009 Currency Future			Sell	53	0.00
\$ / R On 16/03/2009 Currency Future			Buy	80	815.94
\$ / R On 16/03/2009 Currency Future			Sell	80	0.00
\$ / R On 16/03/2009 Currency Future			Sell	90	0.00
\$ / R On 16/03/2009 Currency Future			Buy	90	919.35
\$ / R On 16/03/2009 Currency Future			Buy	100	1,042.54

\$ / R On 16/03/2009 Currency Future	Sell	100	0.00
\$ / R On 16/03/2009 Currency Future	Buy	200	2,017.98
\$ / R On 16/03/2009 Currency Future	Sell	200	0.00
\$ / R On 16/03/2009 Currency Future	Buy	380	3,839.14
\$ / R On 16/03/2009 Currency Future	Sell	380	0.00
\$ / R On 16/03/2009 Currency Future	Buy	400	4,082.16
\$ / R On 16/03/2009 Currency Future	Sell	400	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,102.70
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,088.65
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,088.65
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,109.40
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,538.75
\$ / R On 16/03/2009 Currency Future	Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2,500	25,588.75
\$ / R On 16/03/2009 Currency Future	Sell	2,500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	8,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	8,000	80,695.20

**Mar 2009 £ / R Currency Future**

£ / R On 16/03/2009 Currency Future	Sell	5	0.00
£ / R On 16/03/2009 Currency Future	Buy	5	76.07
£ / R On 16/03/2009 Currency Future	Buy	100	1,525.00
£ / R On 16/03/2009 Currency Future	Sell	100	0.00
£ / R On 16/03/2009 Currency Future	Sell	100	0.00
£ / R On 16/03/2009 Currency Future	Buy	100	1,521.61
£ / R On 16/03/2009 Currency Future	Buy	120	1,825.99
£ / R On 16/03/2009 Currency Future	Sell	120	0.00

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

\$ / R On 14/09/2009 Currency Future	Buy	3	31.76
\$ / R On 14/09/2009 Currency Future	Sell	3	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			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	41.69
\$ / R On 14/09/2009 Currency Future			Buy	4	42.35
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	52.02
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	7	73.35
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Buy	7	73.92
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Buy	7	73.92
\$ / R On 14/09/2009 Currency Future			Buy	8	84.61
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	158.40
<b>Sep 2009 ZAAD / R Currency F</b>					
ZAAD On 14/09/2009 Currency Future			Sell	1	0.00
ZAAD On 14/09/2009 Currency Future			Buy	1	7.15
ZAAD On 14/09/2009 Currency Future			Sell	50	0.00
ZAAD On 14/09/2009 Currency Future			Buy	50	355.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>17,841</b>	<b>448,475.78</b>