



# Derivatives Daily Detailed Turnover Report

Date of Printout: 16/09/2009

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			Buy	1	7.48
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.48
\$ / 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	7.48
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.47
\$ / R On 14/12/2009 Currency Future			Buy	1	7.48
\$ / R On 14/12/2009 Currency Future			Buy	1	7.48
\$ / 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	7.47
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.47
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.48
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.48
\$ / 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	7.50
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2	14.95
\$ / R On 14/12/2009 Currency Future	Buy	2	15.00
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2	14.96
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2	14.96
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2	14.97
\$ / R On 14/12/2009 Currency Future	Buy	3	22.43
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.43
\$ / R On 14/12/2009 Currency Future	Buy	3	22.43
\$ / R On 14/12/2009 Currency Future	Buy	3	22.49
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.44
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.41
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.46
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	29.89
\$ / 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	29.89
\$ / R On 14/12/2009 Currency Future	Buy	4	29.89
\$ / R On 14/12/2009 Currency Future	Buy	4	29.93
\$ / R On 14/12/2009 Currency Future	Sell	4	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 14/12/2009 Currency Future			Buy	5	37.35
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.36
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.36
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.40
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.25
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	6	44.89
\$ / R On 14/12/2009 Currency Future			Sell	6	0.00
\$ / R On 14/12/2009 Currency Future			Sell	6	0.00
\$ / R On 14/12/2009 Currency Future			Buy	6	44.90
\$ / R On 14/12/2009 Currency Future			Buy	7	52.36
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Buy	7	52.15
\$ / R On 14/12/2009 Currency Future			Buy	10	74.72
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	74.79
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	74.72
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	74.80
\$ / 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	74.80
\$ / 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	74.50

\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.70
\$ / R On 14/12/2009 Currency Future	Buy	10	74.61
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	74.60
\$ / R On 14/12/2009 Currency Future	Buy	14	104.74
\$ / R On 14/12/2009 Currency Future	Sell	14	0.00
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	111.91
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	111.75
\$ / R On 14/12/2009 Currency Future	Buy	15	112.24
\$ / R On 14/12/2009 Currency Future	Buy	15	112.20
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	18	134.64
\$ / R On 14/12/2009 Currency Future	Sell	18	0.00
\$ / R On 14/12/2009 Currency Future	Sell	19	0.00
\$ / R On 14/12/2009 Currency Future	Buy	19	142.66
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	149.60
\$ / R On 14/12/2009 Currency Future	Buy	20	150.02
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	149.56
\$ / 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	149.20
\$ / R On 14/12/2009 Currency Future	Sell	22	0.00
\$ / R On 14/12/2009 Currency Future	Buy	22	164.97
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	223.50
\$ / R On 14/12/2009 Currency Future	Buy	30	224.07
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Sell	32	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 14/12/2009 Currency Future			Buy	32	239.36
\$ / R On 14/12/2009 Currency Future			Sell	36	0.00
\$ / R On 14/12/2009 Currency Future			Buy	36	267.89
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	299.20
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	376.10
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	374.95
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	374.95
\$ / R On 14/12/2009 Currency Future			Sell	56	0.00
\$ / R On 14/12/2009 Currency Future			Buy	56	419.93
\$ / R On 14/12/2009 Currency Future			Buy	90	673.20
\$ / R On 14/12/2009 Currency Future			Sell	90	0.00
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	750.20
\$ / R On 14/12/2009 Currency Future			Buy	100	749.49
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	750.49
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	747.57
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Sell	130	0.00
\$ / R On 14/12/2009 Currency Future			Buy	130	971.61
\$ / R On 14/12/2009 Currency Future			Buy	260	1,944.15
\$ / R On 14/12/2009 Currency Future			Sell	260	0.00
\$ / R On 14/12/2009 Currency Future			Sell	300	0.00
\$ / R On 14/12/2009 Currency Future			Buy	300	2,243.40
\$ / R On 14/12/2009 Currency Future			Buy	300	2,239.95
\$ / R On 14/12/2009 Currency Future			Sell	300	0.00

\$ / R On 14/12/2009 Currency Future	Sell	300	0.00
\$ / R On 14/12/2009 Currency Future	Buy	300	2,235.45
\$ / R On 14/12/2009 Currency Future	Sell	387	0.00
\$ / R On 14/12/2009 Currency Future	Buy	387	2,896.70
\$ / R On 14/12/2009 Currency Future	Sell	640	0.00
\$ / R On 14/12/2009 Currency Future	Buy	640	4,787.20
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,507.50
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,517.50
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00

**Dec 2009 £ / R Currency Future**

£ / R On 14/12/2009 Currency Future	Sell	4	0.00
£ / R On 14/12/2009 Currency Future	Buy	4	49.60
£ / R On 14/12/2009 Currency Future	Sell	10	0.00
£ / R On 14/12/2009 Currency Future	Buy	10	123.45
£ / R On 14/12/2009 Currency Future	Sell	10	0.00
£ / R On 14/12/2009 Currency Future	Buy	10	122.63
£ / R On 14/12/2009 Currency Future	Sell	13	0.00
£ / R On 14/12/2009 Currency Future	Buy	13	160.14
£ / R On 14/12/2009 Currency Future	Sell	250	0.00
£ / R On 14/12/2009 Currency Future	Buy	250	3,092.53

**Dec 2009 € / R Currency Future**

€ / R On 14/12/2009 Currency Future	Buy	1	10.95
€ / R On 14/12/2009 Currency Future	Sell	1	0.00
€ / R On 14/12/2009 Currency Future	Sell	30	0.00
€ / R On 14/12/2009 Currency Future	Buy	30	329.22
€ / R On 14/12/2009 Currency Future	Buy	50	548.50
€ / R On 14/12/2009 Currency Future	Sell	50	0.00
€ / R On 14/12/2009 Currency Future	Sell	100	0.00
€ / R On 14/12/2009 Currency Future	Buy	100	1,099.50
€ / R On 14/12/2009 Currency Future	Buy	250	2,744.50
€ / R On 14/12/2009 Currency Future	Sell	250	0.00
€ / R On 14/12/2009 Currency Future	Sell	525	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 14/12/2009 Currency Future			Buy	525	5,750.33
<b>Dec 2009 ZAAD / R Currency F</b>					
ZAAD On 14/12/2009 Currency Future			Buy	100	648.70
ZAAD On 14/12/2009 Currency Future			Sell	100	0.00
<b>jOption On Dec 2009 \$ / R 7.5 C</b>					
\$ / R On 14/12/2009 Currency Future	7.50	Call	Buy	747	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call	Sell	747	0.00
<b>jOption On Dec 2009 \$ / R 7.9 C</b>					
\$ / R On 14/12/2009 Currency Future	7.90	Call	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Buy	20	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Buy	100	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Buy	600	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Sell	600	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Sell	880	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call	Buy	880	0.00
<b>jOption On Dec 2009 \$ / R 8 Ca</b>					
\$ / R On 14/12/2009 Currency Future	8.00	Call	Sell	747	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call	Buy	747	0.00
<b>jOption On Dec 2010 \$ / R 8.55</b>					
\$ / R On 13/12/2010 Currency Future	8.55	Call	Sell	117	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call	Buy	117	0.00
<b>jOption On Jun 2010 \$ / R 7.75</b>					
\$ / R On 14/06/2010 Currency Future	7.75	Call	Sell	433	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call	Buy	433	0.00
<b>jOption On Jun 2010 \$ / R 8.25</b>					
\$ / R On 14/06/2010 Currency Future	8.25	Call	Sell	140	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call	Buy	140	0.00

**jOption On Mar 2010 \$ / R 7.65**

\$ / R On 15/03/2010 Currency Future	7.65	Call	Buy	279	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call	Sell	279	0.00

**jOption On Mar 2010 \$ / R 8.15**

\$ / R On 15/03/2010 Currency Future	8.15	Call	Buy	279	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call	Sell	279	0.00

**jOption On Sep 2010 \$ / R 7.85**

\$ / R On 13/09/2010 Currency Future	7.85	Call	Sell	409	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call	Buy	409	0.00

**jOption On Sep 2010 \$ / R 8.40**

\$ / R On 13/09/2010 Currency Future	8.40	Call	Sell	585	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call	Buy	585	0.00

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

\$ / R On 14/06/2010 Currency Future			Sell	3	0.00
\$ / R On 14/06/2010 Currency Future			Buy	3	23.17
\$ / R On 14/06/2010 Currency Future			Sell	390	0.00
\$ / R On 14/06/2010 Currency Future			Buy	390	3,018.02

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

\$ / R On 15/03/2010 Currency Future			Sell	2	0.00
\$ / R On 15/03/2010 Currency Future			Buy	2	15.27
\$ / R On 15/03/2010 Currency Future			Sell	5	0.00
\$ / R On 15/03/2010 Currency Future			Buy	5	38.16
\$ / R On 15/03/2010 Currency Future			Buy	6	45.60
\$ / R On 15/03/2010 Currency Future			Sell	6	0.00
\$ / R On 15/03/2010 Currency Future			Sell	9	0.00
\$ / R On 15/03/2010 Currency Future			Buy	9	68.40
\$ / R On 15/03/2010 Currency Future			Buy	35	266.19
\$ / R On 15/03/2010 Currency Future			Sell	35	0.00
\$ / R On 15/03/2010 Currency Future			Buy	150	1,146.00
\$ / R On 15/03/2010 Currency Future			Sell	150	0.00
\$ / R On 15/03/2010 Currency Future			Sell	150	0.00
\$ / R On 15/03/2010 Currency Future			Buy	150	1,144.79



<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>Mar 2010 £ / R Currency Future</b>					
£ / R On 15/03/2010 Currency Future			Buy	1	12.56
£ / R On 15/03/2010 Currency Future			Sell	1	0.00
£ / R On 15/03/2010 Currency Future			Sell	5	0.00
£ / R On 15/03/2010 Currency Future			Buy	5	62.83
<b>Mar 2010 ZAAD / R Currency F</b>					
ZAAD On 15/03/2010 Currency Future			Sell	80	0.00
ZAAD On 15/03/2010 Currency Future			Buy	80	521.08
<b>Nov 2009 ALBI Future</b>					
ALBI On 05/11/2009 Index Future			Buy	9	0.00
ALBI On 05/11/2009 Index Future			Buy	9	0.00
ALBI On 05/11/2009 Index Future			Sell	9	0.00
ALBI On 05/11/2009 Index Future			Sell	9	0.00
ALBI On 05/11/2009 Index Future			Sell	17	0.00
ALBI On 05/11/2009 Index Future			Buy	17	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>13,143</b>	<b>62,936.98</b>