



# Derivatives Daily Detailed Turnover Report

Date of Printout: 30/09/2009

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	7.49
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	14.98
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.47
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	30.74
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.53
\$ / R On 14/12/2009 Currency Future			Buy	5	37.41
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	38.35
\$ / R On 14/12/2009 Currency Future			Buy	5	38.50
\$ / 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			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	38.00
\$ / R On 14/12/2009 Currency Future			Buy	7	52.57
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00

\$ / R On 14/12/2009 Currency Future	Buy	10	74.81
\$ / R On 14/12/2009 Currency Future	Buy	10	76.78
\$ / R On 14/12/2009 Currency Future	Buy	10	74.90
\$ / 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	75.05
\$ / 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	76.56
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	76.53
\$ / 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	77.00
\$ / R On 14/12/2009 Currency Future	Buy	10	76.36
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	76.70
\$ / R On 14/12/2009 Currency Future	Buy	10	76.55
\$ / 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	11	83.57
\$ / R On 14/12/2009 Currency Future	Sell	11	0.00
\$ / R On 14/12/2009 Currency Future	Buy	11	82.75
\$ / R On 14/12/2009 Currency Future	Sell	11	0.00
\$ / R On 14/12/2009 Currency Future	Buy	14	105.22
\$ / R On 14/12/2009 Currency Future	Sell	14	0.00
\$ / R On 14/12/2009 Currency Future	Sell	14	0.00
\$ / R On 14/12/2009 Currency Future	Buy	14	106.37
\$ / R On 14/12/2009 Currency Future	Buy	15	112.50
\$ / 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	15	112.20
\$ / R On 14/12/2009 Currency Future	Buy	19	142.22
\$ / R On 14/12/2009 Currency Future	Sell	19	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			Sell	19	0.00
\$ / R On 14/12/2009 Currency Future			Buy	19	143.64
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	153.05
\$ / R On 14/12/2009 Currency Future			Buy	20	152.84
\$ / 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	152.00
\$ / R On 14/12/2009 Currency Future			Buy	20	153.20
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	153.20
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	187.13
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	189.75
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	26	199.29
\$ / R On 14/12/2009 Currency Future			Sell	26	0.00
\$ / R On 14/12/2009 Currency Future			Buy	27	202.68
\$ / R On 14/12/2009 Currency Future			Sell	27	0.00
\$ / R On 14/12/2009 Currency Future			Buy	27	202.95
\$ / R On 14/12/2009 Currency Future			Sell	27	0.00
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Buy	30	231.80
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Buy	30	229.94
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	299.60
\$ / R On 14/12/2009 Currency Future			Buy	40	306.80
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Sell	42	0.00

\$ / R On 14/12/2009 Currency Future	Buy	42	322.85
\$ / R On 14/12/2009 Currency Future	Sell	45	0.00
\$ / R On 14/12/2009 Currency Future	Buy	45	346.05
\$ / R On 14/12/2009 Currency Future	Buy	50	374.77
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	384.28
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	382.58
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	382.50
\$ / R On 14/12/2009 Currency Future	Sell	70	0.00
\$ / R On 14/12/2009 Currency Future	Buy	70	525.53
\$ / R On 14/12/2009 Currency Future	Buy	78	593.18
\$ / R On 14/12/2009 Currency Future	Sell	78	0.00
\$ / R On 14/12/2009 Currency Future	Buy	95	731.79
\$ / R On 14/12/2009 Currency Future	Sell	95	0.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	770.06
\$ / R On 14/12/2009 Currency Future	Buy	100	747.55
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	767.48
\$ / R On 14/12/2009 Currency Future	Buy	100	758.28
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	766.46
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	766.61
\$ / R On 14/12/2009 Currency Future	Sell	190	0.00
\$ / R On 14/12/2009 Currency Future	Buy	190	1,420.44
\$ / R On 14/12/2009 Currency Future	Buy	200	1,503.96
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
\$ / R On 14/12/2009 Currency Future	Buy	200	1,535.22

<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			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Buy	200	1,519.92
\$ / R On 14/12/2009 Currency Future			Buy	250	1,917.13
\$ / 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	1,917.88
\$ / R On 14/12/2009 Currency Future			Sell	280	0.00
\$ / R On 14/12/2009 Currency Future			Buy	280	2,156.00
\$ / R On 14/12/2009 Currency Future			Buy	300	2,314.50
\$ / 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	2,316.90
\$ / R On 14/12/2009 Currency Future			Buy	480	3,585.60
\$ / R On 14/12/2009 Currency Future			Sell	480	0.00
\$ / R On 14/12/2009 Currency Future			Buy	764	5,867.52
\$ / R On 14/12/2009 Currency Future			Sell	764	0.00
\$ / R On 14/12/2009 Currency Future			Sell	764	0.00
\$ / R On 14/12/2009 Currency Future			Buy	764	5,873.63
\$ / R On 14/12/2009 Currency Future			Sell	922	0.00
\$ / R On 14/12/2009 Currency Future			Buy	922	7,031.17
\$ / R On 14/12/2009 Currency Future			Buy	1,000	7,576.80
\$ / R On 14/12/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,000	7,670.60
\$ / R On 14/12/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1,000	7,674.50
\$ / R On 14/12/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2,000	15,368.40
\$ / R On 14/12/2009 Currency Future			Sell	5,867	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5,867	43,826.49

**Dec 2009 £ / R Currency Future**

£ / R On 14/12/2009 Currency Future	Sell	1	0.00
£ / R On 14/12/2009 Currency Future	Buy	1	12.21
£ / R On 14/12/2009 Currency Future	Buy	1	12.19
£ / R On 14/12/2009 Currency Future	Sell	1	0.00
£ / R On 14/12/2009 Currency Future	Buy	1	12.02
£ / R On 14/12/2009 Currency Future	Buy	1	12.10
£ / 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	10	121.80
£ / R On 14/12/2009 Currency Future	Sell	10	0.00
£ / R On 14/12/2009 Currency Future	Buy	10	122.69
£ / R On 14/12/2009 Currency Future	Sell	10	0.00
£ / R On 14/12/2009 Currency Future	Sell	20	0.00
£ / R On 14/12/2009 Currency Future	Buy	20	243.72
£ / R On 14/12/2009 Currency Future	Buy	21	253.27
£ / R On 14/12/2009 Currency Future	Sell	21	0.00
£ / R On 14/12/2009 Currency Future	Buy	84	1,031.52
£ / R On 14/12/2009 Currency Future	Sell	84	0.00
£ / R On 14/12/2009 Currency Future	Sell	100	0.00
£ / R On 14/12/2009 Currency Future	Buy	100	1,225.00
£ / R On 14/12/2009 Currency Future	Sell	100	0.00
£ / R On 14/12/2009 Currency Future	Buy	100	1,225.00
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	200	2,424.50
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	200	2,429.90

**Dec 2009 € / R Currency Future**

€ / R On 14/12/2009 Currency Future	Buy	10	109.77
€ / R On 14/12/2009 Currency Future	Sell	10	0.00
€ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
€ / R On 14/12/2009 Currency Future	Buy	1,000	11,218.00

**jOption On Dec 2009 \$ / R 8.25**

<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	8.25	Call	Buy	100	0.00
<b>Jun 2010 \$ / R Currency Future</b>					
\$ / R On 14/06/2010 Currency Future			Sell	1,000	0.00
\$ / R On 14/06/2010 Currency Future			Buy	1,000	7,886.50
<b>Jun 2010 £ / R Currency Future</b>					
£ / R On 14/06/2010 Currency Future			Sell	2	0.00
£ / R On 14/06/2010 Currency Future			Buy	2	25.04
<b>Jun 2010 € / R Currency Future</b>					
€ / R On 14/06/2010 Currency Future			Sell	500	0.00
€ / R On 14/06/2010 Currency Future			Buy	500	5,756.25
<b>Jun 2010 ZAAD / R Currency F</b>					
ZAAD On 14/06/2010 Currency Future			Sell	50	0.00
ZAAD On 14/06/2010 Currency Future			Buy	50	338.83
ZAAD On 14/06/2010 Currency Future			Sell	50	0.00
ZAAD On 14/06/2010 Currency Future			Buy	50	339.15
<b>Mar 2010 \$ / R Currency Future</b>					
\$ / R On 15/03/2010 Currency Future			Sell	5	0.00
\$ / R On 15/03/2010 Currency Future			Buy	5	39.00
\$ / R On 15/03/2010 Currency Future			Sell	20	0.00
\$ / R On 15/03/2010 Currency Future			Buy	20	156.00
\$ / R On 15/03/2010 Currency Future			Sell	50	0.00
\$ / R On 15/03/2010 Currency Future			Buy	50	390.65
\$ / R On 15/03/2010 Currency Future			Buy	80	612.84
\$ / R On 15/03/2010 Currency Future			Sell	80	0.00
\$ / R On 15/03/2010 Currency Future			Buy	1,000	7,756.00
\$ / R On 15/03/2010 Currency Future			Sell	1,000	0.00
<b>Mar 2010 € / R Currency Future</b>					
€ / R On 15/03/2010 Currency Future			Sell	500	0.00

€ / R On 15/03/2010 Currency Future	Buy	500	5,661.25
<b>Mar 2010 ZAAD / R Currency F</b>			
ZAAD On 15/03/2010 Currency Future	Buy	50	336.20
ZAAD On 15/03/2010 Currency Future	Sell	50	0.00
ZAAD On 15/03/2010 Currency Future	Sell	50	0.00
ZAAD On 15/03/2010 Currency Future	Buy	50	337.50
<b>Nov 2009 R155 Future</b>			
R155 On 05/11/2009 Bond Future	Buy	38	42,435.31
R155 On 05/11/2009 Bond Future	Sell	38	0.00
R155 On 05/11/2009 Bond Future	Sell	38	0.00
R155 On 05/11/2009 Bond Future	Buy	38	42,428.62
<b>Nov 2009 R206 Future</b>			
R206 On 05/11/2009 Bond Future	Buy	19	18,890.27
R206 On 05/11/2009 Bond Future	Sell	19	0.00
R206 On 05/11/2009 Bond Future	Buy	19	18,893.50
R206 On 05/11/2009 Bond Future	Sell	19	0.00
<b>Grand Total for Daily Detailed Turnover:</b>		<b>23,007</b>	<b>307,215.14</b>