



# Derivatives Daily Detailed Turnover Report

Date of Printout: 02/10/2009

<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>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	7.88
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.86
\$ / 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	7.85
\$ / R On 14/12/2009 Currency Future			Buy	1	7.86
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.85
\$ / R On 14/12/2009 Currency Future			Buy	1	7.73
\$ / 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	7.73
\$ / R On 14/12/2009 Currency Future			Buy	1	7.83
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.86
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.86
\$ / R On 14/12/2009 Currency Future			Buy	1	7.87

\$ / 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	2	15.71
\$ / 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	15.69
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2	15.76
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2	15.44
\$ / R On 14/12/2009 Currency Future	Buy	2	15.68
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / 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	23.54
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	23.54
\$ / R On 14/12/2009 Currency Future	Buy	3	23.58
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.48
\$ / R On 14/12/2009 Currency Future	Buy	4	31.40
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.48
\$ / R On 14/12/2009 Currency Future	Buy	4	31.48
\$ / 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	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.40
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.44
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	31.20
\$ / R On 14/12/2009 Currency Future	Buy	4	31.32
\$ / 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	4	31.47
\$ / R On 14/12/2009 Currency Future			Buy	4	31.34
\$ / 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			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	39.28
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	39.02
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	39.25
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	39.40
\$ / R On 14/12/2009 Currency Future			Buy	5	39.00
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	39.35
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	6	47.22
\$ / 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	46.80
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Buy	9	70.99
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Buy	9	70.61
\$ / R On 14/12/2009 Currency Future			Buy	9	70.51
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Sell	9	0.00
\$ / R On 14/12/2009 Currency Future			Buy	9	70.50
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	78.29
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00

\$ / R On 14/12/2009 Currency Future	Buy	10	78.46
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	77.80
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	78.61
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	77.96
\$ / R On 14/12/2009 Currency Future	Buy	10	77.12
\$ / 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	78.00
\$ / 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	78.35
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	78.12
\$ / R On 14/12/2009 Currency Future	Buy	10	78.60
\$ / R On 14/12/2009 Currency Future	Buy	10	78.02
\$ / 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	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	78.60
\$ / R On 14/12/2009 Currency Future	Buy	10	78.40
\$ / R On 14/12/2009 Currency Future	Buy	10	78.50
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	11	86.79
\$ / R On 14/12/2009 Currency Future	Sell	11	0.00
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	117.64
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	117.64
\$ / R On 14/12/2009 Currency Future	Buy	15	117.75
\$ / R On 14/12/2009 Currency Future	Buy	15	117.53
\$ / 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			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	117.75
\$ / R On 14/12/2009 Currency Future			Buy	18	142.11
\$ / R On 14/12/2009 Currency Future			Sell	18	0.00
\$ / R On 14/12/2009 Currency Future			Buy	19	146.94
\$ / R On 14/12/2009 Currency Future			Sell	19	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	155.64
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	155.60
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	155.60
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	156.43
\$ / 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	157.20
\$ / R On 14/12/2009 Currency Future			Sell	21	0.00
\$ / R On 14/12/2009 Currency Future			Buy	21	165.26
\$ / R On 14/12/2009 Currency Future			Buy	21	164.52
\$ / R On 14/12/2009 Currency Future			Sell	21	0.00
\$ / R On 14/12/2009 Currency Future			Sell	24	0.00
\$ / R On 14/12/2009 Currency Future			Buy	24	187.81
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	195.26
\$ / R On 14/12/2009 Currency Future			Buy	25	196.07
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	193.51
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	196.50
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00

\$ / R On 14/12/2009 Currency Future	Buy	29	228.81
\$ / R On 14/12/2009 Currency Future	Sell	29	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	232.50
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	235.68
\$ / R On 14/12/2009 Currency Future	Buy	31	243.66
\$ / R On 14/12/2009 Currency Future	Sell	31	0.00
\$ / R On 14/12/2009 Currency Future	Sell	40	0.00
\$ / R On 14/12/2009 Currency Future	Buy	40	313.42
\$ / R On 14/12/2009 Currency Future	Buy	40	312.25
\$ / R On 14/12/2009 Currency Future	Sell	40	0.00
\$ / R On 14/12/2009 Currency Future	Buy	41	319.80
\$ / R On 14/12/2009 Currency Future	Sell	41	0.00
\$ / R On 14/12/2009 Currency Future	Sell	47	0.00
\$ / R On 14/12/2009 Currency Future	Buy	47	362.39
\$ / R On 14/12/2009 Currency Future	Buy	47	369.42
\$ / R On 14/12/2009 Currency Future	Sell	47	0.00
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	392.83
\$ / R On 14/12/2009 Currency Future	Buy	50	392.33
\$ / 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	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	392.13
\$ / R On 14/12/2009 Currency Future	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	391.40
\$ / R On 14/12/2009 Currency Future	Buy	50	392.12
\$ / 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	Sell	50	0.00
\$ / R On 14/12/2009 Currency Future	Buy	50	391.43
\$ / R On 14/12/2009 Currency Future	Buy	50	387.25

<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			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	392.32
\$ / R On 14/12/2009 Currency Future			Buy	50	386.50
\$ / 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	389.43
\$ / R On 14/12/2009 Currency Future			Buy	50	391.90
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	394.53
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	390.45
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	392.88
\$ / R On 14/12/2009 Currency Future			Buy	50	390.90
\$ / R On 14/12/2009 Currency Future			Buy	50	386.15
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	385.65
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	60	473.82
\$ / R On 14/12/2009 Currency Future			Sell	60	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	781.46
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	786.84
\$ / 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	785.33
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	782.85
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	784.53
\$ / R On 14/12/2009 Currency Future			Buy	110	864.05

\$ / R On 14/12/2009 Currency Future	Sell	110	0.00
\$ / R On 14/12/2009 Currency Future	Sell	140	0.00
\$ / R On 14/12/2009 Currency Future	Buy	140	1,080.80
\$ / R On 14/12/2009 Currency Future	Buy	150	1,171.82
\$ / R On 14/12/2009 Currency Future	Sell	150	0.00
\$ / R On 14/12/2009 Currency Future	Buy	150	1,173.32
\$ / R On 14/12/2009 Currency Future	Sell	150	0.00
\$ / R On 14/12/2009 Currency Future	Sell	160	0.00
\$ / R On 14/12/2009 Currency Future	Buy	160	1,254.34
\$ / R On 14/12/2009 Currency Future	Sell	210	0.00
\$ / R On 14/12/2009 Currency Future	Buy	210	1,623.95
\$ / R On 14/12/2009 Currency Future	Buy	229	1,788.60
\$ / R On 14/12/2009 Currency Future	Sell	229	0.00
\$ / R On 14/12/2009 Currency Future	Sell	240	0.00
\$ / R On 14/12/2009 Currency Future	Buy	240	1,879.39
\$ / R On 14/12/2009 Currency Future	Buy	240	1,875.43
\$ / R On 14/12/2009 Currency Future	Sell	240	0.00
\$ / R On 14/12/2009 Currency Future	Sell	471	0.00
\$ / R On 14/12/2009 Currency Future	Buy	471	3,716.19
\$ / R On 14/12/2009 Currency Future	Buy	500	3,911.75
\$ / R On 14/12/2009 Currency Future	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,863.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,731.30
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,825.50
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,730.60
\$ / R On 14/12/2009 Currency Future	Sell	1,101	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,101	8,678.63
\$ / R On 14/12/2009 Currency Future	Sell	3,829	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3,829	30,079.86

Dec 2009 £ / R Currency Futuri



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/12/2009 Currency Future			Buy	2	24.91
£ / R On 14/12/2009 Currency Future			Sell	2	0.00
£ / R On 14/12/2009 Currency Future			Buy	2	24.84
£ / R On 14/12/2009 Currency Future			Sell	2	0.00
£ / R On 14/12/2009 Currency Future			Buy	4	49.68
£ / R On 14/12/2009 Currency Future			Sell	4	0.00
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Buy	10	125.09
£ / R On 14/12/2009 Currency Future			Buy	10	124.08
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Sell	15	0.00
£ / R On 14/12/2009 Currency Future			Buy	15	185.90
£ / R On 14/12/2009 Currency Future			Buy	20	250.00
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	25	312.03
£ / 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	311.78
£ / R On 14/12/2009 Currency Future			Buy	50	615.28
£ / R On 14/12/2009 Currency Future			Sell	50	0.00
£ / R On 14/12/2009 Currency Future			Buy	50	623.93
£ / R On 14/12/2009 Currency Future			Sell	50	0.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Buy	15	171.27
€ / R On 14/12/2009 Currency Future			Sell	15	0.00
€ / R On 14/12/2009 Currency Future			Sell	60	0.00
€ / R On 14/12/2009 Currency Future			Buy	60	676.08
€ / R On 14/12/2009 Currency Future			Sell	203	0.00
€ / R On 14/12/2009 Currency Future			Buy	203	2,317.14

**Dec 2009 ZAAD / R Currency F**

ZAAD On 14/12/2009 Currency Future			Sell	5	0.00
ZAAD On 14/12/2009 Currency Future			Buy	5	33.84
<b>jOption On Dec 2009 \$ / R 7.25</b>					
\$ / R On 14/12/2009 Currency Future	7.25		Put Buy	100	0.00
<b>jOption On Dec 2009 \$ / R 7.8 €</b>					
\$ / R On 14/12/2009 Currency Future	7.80		Call Buy	10	0.00
\$ / R On 14/12/2009 Currency Future	7.80		Call Sell	10	0.00
<b>Mar 2010 \$ / R Currency Future</b>					
\$ / R On 15/03/2010 Currency Future			Buy	8	63.20
\$ / R On 15/03/2010 Currency Future			Sell	8	0.00
\$ / R On 15/03/2010 Currency Future			Buy	10	79.55
\$ / R On 15/03/2010 Currency Future			Sell	10	0.00
\$ / R On 15/03/2010 Currency Future			Buy	10	79.87
\$ / R On 15/03/2010 Currency Future			Sell	10	0.00
\$ / R On 15/03/2010 Currency Future			Sell	50	0.00
\$ / R On 15/03/2010 Currency Future			Buy	50	393.70
\$ / R On 15/03/2010 Currency Future			Buy	2,619	20,973.74
\$ / R On 15/03/2010 Currency Future			Sell	2,619	0.00
<b>Mar 2010 £ / R Currency Future</b>					
£ / R On 15/03/2010 Currency Future			Sell	7	0.00
£ / R On 15/03/2010 Currency Future			Buy	7	88.69
£ / R On 15/03/2010 Currency Future			Buy	20	254.03
£ / R On 15/03/2010 Currency Future			Sell	20	0.00
<b>Mar 2010 € / R Currency Future</b>					
€ / R On 15/03/2010 Currency Future			Buy	100	1,154.30
€ / R On 15/03/2010 Currency Future			Sell	100	0.00
<b>Nov 2009 ALBI Future</b>					
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	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>
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
<b>Nov 2009 R209 Future</b>					
R209 On 05/11/2009 Bond Future			Sell	5	0.00
R209 On 05/11/2009 Bond Future			Buy	5	3,908.99
<b>Grand Total for Daily Detailed Turnover:</b>				<b>17,341</b>	<b>142,042.76</b>