



# Derivatives Daily Detailed Turnover Report

Date of Printout: 14/10/2009

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	7.35
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.35
\$ / R On 14/12/2009 Currency Future			Buy	1	7.36
\$ / R On 14/12/2009 Currency Future			Buy	1	7.37
\$ / 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	7.35
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.35
\$ / 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	14.74
\$ / R On 14/12/2009 Currency Future			Buy	2	14.73
\$ / 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	14.70
\$ / R On 14/12/2009 Currency Future			Buy	2	14.70
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00

\$ / R On 14/12/2009 Currency Future	Buy	2	14.73
\$ / R On 14/12/2009 Currency Future	Sell	2	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.11
\$ / 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	22.10
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	22.10
\$ / R On 14/12/2009 Currency Future	Buy	3	22.07
\$ / 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	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	29.40
\$ / R On 14/12/2009 Currency Future	Buy	4	29.28
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	29.49
\$ / R On 14/12/2009 Currency Future	Sell	4	0.00
\$ / R On 14/12/2009 Currency Future	Buy	4	29.38
\$ / 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	36.86
\$ / R On 14/12/2009 Currency Future	Buy	5	36.70
\$ / R On 14/12/2009 Currency Future	Buy	5	36.73
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	36.80
\$ / R On 14/12/2009 Currency Future	Buy	6	44.22
\$ / R On 14/12/2009 Currency Future	Sell	6	0.00
\$ / R On 14/12/2009 Currency Future	Buy	7	51.50
\$ / R On 14/12/2009 Currency Future	Sell	7	0.00
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	58.82
\$ / R On 14/12/2009 Currency Future	Sell	9	0.00
\$ / R On 14/12/2009 Currency Future	Buy	9	66.40

<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	10	73.73
\$ / R On 14/12/2009 Currency Future			Buy	10	73.78
\$ / R On 14/12/2009 Currency Future			Buy	10	73.44
\$ / 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	73.50
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	73.40
\$ / R On 14/12/2009 Currency Future			Buy	10	73.65
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	73.78
\$ / 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	73.86
\$ / R On 14/12/2009 Currency Future			Buy	10	73.55
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	12	0.00
\$ / R On 14/12/2009 Currency Future			Buy	12	88.44
\$ / R On 14/12/2009 Currency Future			Buy	12	88.31
\$ / R On 14/12/2009 Currency Future			Sell	12	0.00
\$ / R On 14/12/2009 Currency Future			Sell	13	0.00
\$ / R On 14/12/2009 Currency Future			Buy	13	95.81
\$ / 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	103.19
\$ / R On 14/12/2009 Currency Future			Buy	14	102.90
\$ / R On 14/12/2009 Currency Future			Buy	14	102.87
\$ / 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	110.04
\$ / R On 14/12/2009 Currency Future	Buy	15	110.51
\$ / R On 14/12/2009 Currency Future	Sell	15	0.00
\$ / R On 14/12/2009 Currency Future	Buy	18	132.30
\$ / R On 14/12/2009 Currency Future	Sell	18	0.00
\$ / R On 14/12/2009 Currency Future	Buy	18	132.46
\$ / 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	140.18
\$ / R On 14/12/2009 Currency Future	Buy	20	147.45
\$ / 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	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	147.25
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	147.25
\$ / R On 14/12/2009 Currency Future	Buy	20	147.00
\$ / R On 14/12/2009 Currency Future	Buy	20	147.84
\$ / 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	147.36
\$ / R On 14/12/2009 Currency Future	Sell	22	0.00
\$ / R On 14/12/2009 Currency Future	Buy	22	162.39
\$ / R On 14/12/2009 Currency Future	Buy	25	184.06
\$ / 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	183.45
\$ / R On 14/12/2009 Currency Future	Buy	27	198.61
\$ / R On 14/12/2009 Currency Future	Sell	27	0.00
\$ / R On 14/12/2009 Currency Future	Sell	28	0.00
\$ / R On 14/12/2009 Currency Future	Buy	28	206.26
\$ / R On 14/12/2009 Currency Future	Buy	30	221.34
\$ / R On 14/12/2009 Currency Future	Sell	30	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	220.95

<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	30	0.00
\$ / R On 14/12/2009 Currency Future			Buy	30	221.06
\$ / 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	221.10
\$ / R On 14/12/2009 Currency Future			Buy	40	294.89
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	294.11
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Sell	40	0.00
\$ / R On 14/12/2009 Currency Future			Buy	40	294.86
\$ / R On 14/12/2009 Currency Future			Sell	45	0.00
\$ / R On 14/12/2009 Currency Future			Buy	45	330.28
\$ / R On 14/12/2009 Currency Future			Buy	45	330.53
\$ / R On 14/12/2009 Currency Future			Sell	45	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	369.61
\$ / R On 14/12/2009 Currency Future			Buy	50	368.10
\$ / R On 14/12/2009 Currency Future			Sell	140	0.00
\$ / R On 14/12/2009 Currency Future			Buy	140	1,026.20
\$ / R On 14/12/2009 Currency Future			Sell	140	0.00
\$ / R On 14/12/2009 Currency Future			Buy	140	1,030.26
\$ / R On 14/12/2009 Currency Future			Sell	249	0.00
\$ / R On 14/12/2009 Currency Future			Buy	249	1,827.66
\$ / R On 14/12/2009 Currency Future			Sell	300	0.00
\$ / R On 14/12/2009 Currency Future			Buy	300	2,205.60
\$ / R On 14/12/2009 Currency Future			Buy	350	2,574.88
\$ / R On 14/12/2009 Currency Future			Sell	350	0.00
\$ / R On 14/12/2009 Currency Future			Buy	500	3,691.35
\$ / R On 14/12/2009 Currency Future			Sell	500	0.00

\$ / R On 14/12/2009 Currency Future	Buy	500	3,725.75
\$ / R On 14/12/2009 Currency Future	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	500	3,725.75
\$ / R On 14/12/2009 Currency Future	Sell	500	0.00

**Dec 2009 £ / R Currency Future**

£ / R On 14/12/2009 Currency Future	Buy	1	11.78
£ / R On 14/12/2009 Currency Future	Sell	1	0.00
£ / R On 14/12/2009 Currency Future	Buy	2	23.43
£ / R On 14/12/2009 Currency Future	Sell	2	0.00
£ / R On 14/12/2009 Currency Future	Sell	5	0.00
£ / R On 14/12/2009 Currency Future	Buy	5	58.84
£ / R On 14/12/2009 Currency Future	Buy	10	117.35
£ / R On 14/12/2009 Currency Future	Buy	10	117.45
£ / 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	117.65
£ / R On 14/12/2009 Currency Future	Sell	10	0.00
£ / R On 14/12/2009 Currency Future	Sell	100	0.00
£ / R On 14/12/2009 Currency Future	Buy	100	1,175.30

**Dec 2009 € / R Currency Future**

€ / R On 14/12/2009 Currency Future	Sell	5	0.00
€ / R On 14/12/2009 Currency Future	Buy	5	54.80
€ / R On 14/12/2009 Currency Future	Sell	5	0.00
€ / R On 14/12/2009 Currency Future	Buy	5	54.87
€ / R On 14/12/2009 Currency Future	Buy	10	109.60
€ / 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	218.60
€ / R On 14/12/2009 Currency Future	Buy	30	328.04
€ / R On 14/12/2009 Currency Future	Sell	30	0.00

**Feb 2010 ILBI Future**

ILBI On 04/02/2010 Index Future	Sell	64	0.00
ILBI On 04/02/2010 Index Future	Buy	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ILBI On 04/02/2010 Index Future			Buy	150	0.00
ILBI On 04/02/2010 Index Future			Sell	150	0.00
<b>jOption On Jun 2010 \$ / R 7.6 C</b>					
\$ / R On 14/06/2010 Currency Future	7.60	Call	Buy	70	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call	Buy	110	0.00
<b>jOption On Jun 2010 \$ / R 7.6 F</b>					
\$ / R On 14/06/2010 Currency Future	7.60	Put	Buy	20	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put	Buy	110	0.00
<b>jOption On Mar 2010 \$ / R 6.95</b>					
\$ / R On 15/03/2010 Currency Future	6.95	Put	Buy	500	0.00
<b>jOption On Mar 2010 \$ / R 7.5 C</b>					
\$ / R On 15/03/2010 Currency Future	7.50	Call	Buy	100	0.00
<b>jOption On Mar 2010 \$ / R 7.5 F</b>					
\$ / R On 15/03/2010 Currency Future	7.50	Put	Buy	100	0.00
<b>Jun 2010 \$ / R Currency Future</b>					
\$ / R On 14/06/2010 Currency Future			Buy	2	15.19
\$ / R On 14/06/2010 Currency Future			Sell	2	0.00
\$ / R On 14/06/2010 Currency Future			Buy	5	38.02
\$ / R On 14/06/2010 Currency Future			Sell	5	0.00
\$ / R On 14/06/2010 Currency Future			Sell	20	0.00
\$ / R On 14/06/2010 Currency Future			Buy	20	151.98
\$ / R On 14/06/2010 Currency Future			Buy	50	380.18
\$ / R On 14/06/2010 Currency Future			Sell	50	0.00
\$ / R On 14/06/2010 Currency Future			Sell	80	0.00
\$ / R On 14/06/2010 Currency Future			Buy	80	607.92
<b>Jun 2010 € / R Currency Future</b>					
€ / R On 14/06/2010 Currency Future			Sell	20	0.00
€ / R On 14/06/2010 Currency Future			Buy	20	226.53

€ / R On 14/06/2010 Currency Future	Buy	100	1,128.30
€ / R On 14/06/2010 Currency Future	Sell	100	0.00
€ / R On 14/06/2010 Currency Future	Sell	500	0.00
€ / R On 14/06/2010 Currency Future	Buy	500	5,643.50

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

\$ / R On 15/03/2010 Currency Future	Buy	4	29.99
\$ / R On 15/03/2010 Currency Future	Sell	4	0.00
\$ / R On 15/03/2010 Currency Future	Sell	5	0.00
\$ / R On 15/03/2010 Currency Future	Buy	5	37.48
\$ / R On 15/03/2010 Currency Future	Sell	5	0.00
\$ / R On 15/03/2010 Currency Future	Buy	5	37.49
\$ / R On 15/03/2010 Currency Future	Buy	8	59.92
\$ / R On 15/03/2010 Currency Future	Sell	8	0.00
\$ / R On 15/03/2010 Currency Future	Sell	10	0.00
\$ / R On 15/03/2010 Currency Future	Buy	10	75.04
\$ / R On 15/03/2010 Currency Future	Sell	10	0.00
\$ / R On 15/03/2010 Currency Future	Buy	10	74.98
\$ / R On 15/03/2010 Currency Future	Sell	12	0.00
\$ / R On 15/03/2010 Currency Future	Buy	12	89.76
\$ / R On 15/03/2010 Currency Future	Buy	50	373.50
\$ / R On 15/03/2010 Currency Future	Sell	50	0.00

**Nov 2009 R209 Future**

R209 On 05/11/2009 Bond Future	Buy	1,660	1,253,433.46
R209 On 05/11/2009 Bond Future	Sell	1,660	0.00

**Grand Total for Daily Detailed Turnover: 7,172 1,292,145.48**