



# Derivatives Daily Detailed Turnover Report

Date of Printout: 04/11/2009

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	7.83
\$ / 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	7.80
\$ / R On 14/12/2009 Currency Future			Buy	1	7.82
\$ / R On 14/12/2009 Currency Future			Buy	2	15.58
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.49
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.49
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.64
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.64
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	23.44
\$ / R On 14/12/2009 Currency Future			Buy	3	23.43
\$ / 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	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	23.40
\$ / R On 14/12/2009 Currency Future	Buy	3	23.40
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	23.40
\$ / R On 14/12/2009 Currency Future	Buy	3	23.40
\$ / 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	23.39
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	23.37
\$ / 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	23.38
\$ / R On 14/12/2009 Currency Future	Sell	3	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3	23.25
\$ / R On 14/12/2009 Currency Future	Buy	4	31.20
\$ / 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	38.85
\$ / R On 14/12/2009 Currency Future	Buy	5	38.85
\$ / 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	38.95
\$ / R On 14/12/2009 Currency Future	Buy	5	38.65
\$ / R On 14/12/2009 Currency Future	Buy	5	38.97
\$ / R On 14/12/2009 Currency Future	Buy	5	39.07
\$ / 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	38.97
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	38.96
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Buy	5	39.18
\$ / R On 14/12/2009 Currency Future			Buy	5	39.13
\$ / 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	39.09
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	38.75
\$ / 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			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	38.78
\$ / R On 14/12/2009 Currency Future			Buy	6	46.80
\$ / R On 14/12/2009 Currency Future			Sell	6	0.00
\$ / R On 14/12/2009 Currency Future			Buy	6	46.46
\$ / R On 14/12/2009 Currency Future			Sell	6	0.00
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Buy	7	54.56
\$ / R On 14/12/2009 Currency Future			Sell	7	0.00
\$ / R On 14/12/2009 Currency Future			Buy	7	54.25
\$ / R On 14/12/2009 Currency Future			Sell	8	0.00
\$ / R On 14/12/2009 Currency Future			Buy	8	62.28
\$ / R On 14/12/2009 Currency Future			Buy	8	61.94
\$ / R On 14/12/2009 Currency Future			Sell	8	0.00
\$ / R On 14/12/2009 Currency Future			Sell	8	0.00
\$ / R On 14/12/2009 Currency Future			Buy	8	61.92
\$ / R On 14/12/2009 Currency Future			Buy	10	78.10
\$ / 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	77.80
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00

\$ / R On 14/12/2009 Currency Future	Buy	10	78.03
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	78.33
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	77.43
\$ / R On 14/12/2009 Currency Future	Buy	10	78.24
\$ / R On 14/12/2009 Currency Future	Buy	10	78.15
\$ / 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	77.42
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	15	116.25
\$ / 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	117.00
\$ / R On 14/12/2009 Currency Future	Buy	20	155.40
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	156.10
\$ / 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	154.90
\$ / R On 14/12/2009 Currency Future	Buy	20	156.27
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	155.10
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	22	172.40
\$ / R On 14/12/2009 Currency Future	Sell	22	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	195.59
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	195.43
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	25	193.63
\$ / R On 14/12/2009 Currency Future	Sell	25	0.00
\$ / R On 14/12/2009 Currency Future	Buy	30	235.34

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Buy	30	235.10
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Sell	32	0.00
\$ / R On 14/12/2009 Currency Future			Buy	32	247.37
\$ / R On 14/12/2009 Currency Future			Sell	35	0.00
\$ / R On 14/12/2009 Currency Future			Buy	35	274.09
\$ / R On 14/12/2009 Currency Future			Buy	39	305.18
\$ / R On 14/12/2009 Currency Future			Sell	39	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	387.93
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	389.60
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	387.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	390.01
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	390.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	52	0.00
\$ / R On 14/12/2009 Currency Future			Buy	52	407.34
\$ / R On 14/12/2009 Currency Future			Buy	80	619.20
\$ / R On 14/12/2009 Currency Future			Sell	80	0.00
\$ / R On 14/12/2009 Currency Future			Buy	80	625.20
\$ / R On 14/12/2009 Currency Future			Sell	80	0.00
\$ / R On 14/12/2009 Currency Future			Sell	95	0.00
\$ / R On 14/12/2009 Currency Future			Buy	95	735.98
\$ / R On 14/12/2009 Currency Future			Buy	100	784.41
\$ / R On 14/12/2009 Currency Future			Buy	100	785.41
\$ / 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	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	776.69
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	782.50
\$ / R On 14/12/2009 Currency Future	Buy	100	785.41
\$ / R On 14/12/2009 Currency Future	Buy	100	781.65
\$ / 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	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	781.55
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	781.50
\$ / R On 14/12/2009 Currency Future	Buy	100	781.50
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	100	781.50
\$ / R On 14/12/2009 Currency Future	Sell	100	0.00
\$ / R On 14/12/2009 Currency Future	Buy	164	1,282.07
\$ / R On 14/12/2009 Currency Future	Sell	164	0.00
\$ / R On 14/12/2009 Currency Future	Buy	200	1,560.00
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
\$ / R On 14/12/2009 Currency Future	Buy	250	1,952.50
\$ / R On 14/12/2009 Currency Future	Sell	250	0.00
\$ / R On 14/12/2009 Currency Future	Buy	460	3,593.29
\$ / R On 14/12/2009 Currency Future	Sell	460	0.00
\$ / R On 14/12/2009 Currency Future	Sell	2,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	2,000	15,664.20
\$ / R On 14/12/2009 Currency Future	Sell	3,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	3,000	23,246.40

**Dec 2009 £ / R Currency Future**

£ / R On 14/12/2009 Currency Future	Sell	8	0.00
£ / R On 14/12/2009 Currency Future	Buy	8	103.36
£ / R On 14/12/2009 Currency Future	Buy	20	257.52
£ / R On 14/12/2009 Currency Future	Sell	20	0.00
£ / R On 14/12/2009 Currency Future	Buy	30	387.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/12/2009 Currency Future			Sell	30	0.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Buy	15	172.80
€ / R On 14/12/2009 Currency Future			Sell	15	0.00
€ / R On 14/12/2009 Currency Future			Buy	20	232.67
€ / R On 14/12/2009 Currency Future			Sell	20	0.00
<b>Dec 2009 ZAAD / R Currency F</b>					
ZAAD On 14/12/2009 Currency Future			Buy	10	70.44
ZAAD On 14/12/2009 Currency Future			Sell	10	0.00
<b>Dec 2010 \$ / R Currency Future</b>					
\$ / R On 13/12/2010 Currency Future			Buy	36	301.76
\$ / R On 13/12/2010 Currency Future			Sell	36	0.00
<b>Feb 2010 ALBI Future</b>					
ALBI On 04/02/2010 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Sell	4	0.00
<b>Feb 2010 CRD1 Future</b>					
CRD1 On 04/02/2010 Index Future			Buy	2	0.00
CRD1 On 04/02/2010 Index Future			Sell	2	0.00
<b>Feb 2010 GOVI Future</b>					
GOVI On 04/02/2010 jGovi			Sell	20	0.00
GOVI On 04/02/2010 jGovi			Buy	20	60,391.60
GOVI On 04/02/2010 jGovi			Sell	522	0.00
GOVI On 04/02/2010 jGovi			Buy	522	1,577,191.68
<b>Feb 2010 OTH1 Future</b>					
OTH1 On 04/02/2010 Index Future			Sell	3	0.00
OTH1 On 04/02/2010 Index Future			Buy	3	0.00
<b>Feb 2010 R157 Future</b>					

R157 On 04/02/2010 Bond Future	Buy	55	69,932.71
R157 On 04/02/2010 Bond Future	Sell	55	0.00
R157 On 04/02/2010 Bond Future	Buy	60	76,343.89
R157 On 04/02/2010 Bond Future	Sell	60	0.00
R157 On 04/02/2010 Bond Future	Buy	390	496,506.78
R157 On 04/02/2010 Bond Future	Sell	390	0.00
R157 On 04/02/2010 Bond Future	Buy	850	1,081,749.70
R157 On 04/02/2010 Bond Future	Sell	850	0.00

**Feb 2010 R203 Future**

R203 On 04/02/2010 Bond Future	Buy	1,570	1,555,613.93
R203 On 04/02/2010 Bond Future	Sell	1,570	0.00

**Feb 2010 R204 Future**

R204 On 04/02/2010 Bond Future	Buy	27	25,615.45
R204 On 04/02/2010 Bond Future	Sell	27	0.00
R204 On 04/02/2010 Bond Future	Buy	57	54,077.05
R204 On 04/02/2010 Bond Future	Sell	57	0.00
R204 On 04/02/2010 Bond Future	Buy	58	55,025.77
R204 On 04/02/2010 Bond Future	Sell	58	0.00
R204 On 04/02/2010 Bond Future	Sell	134	0.00
R204 On 04/02/2010 Bond Future	Buy	134	127,128.51
R204 On 04/02/2010 Bond Future	Sell	276	0.00
R204 On 04/02/2010 Bond Future	Buy	276	261,846.78

**Feb 2010 TRT1 Future**

TRT1 On 04/02/2010 Index Future	Buy	100	0.00
TRT1 On 04/02/2010 Index Future	Sell	100	0.00

**jOption On Jun 2010 \$ / R 8.2 C**

\$ / R On 14/06/2010 Currency Future	8.20	Call	Buy	34	0.00
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**jOption On Jun 2010 \$ / R 8.2 F**

\$ / R On 14/06/2010 Currency Future	8.20	Put	Buy	4	0.00
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**Jun 2010 \$ / R Currency Future**

\$ / R On 14/06/2010 Currency Future			Sell	100	0.00
\$ / R On 14/06/2010 Currency Future			Buy	100	801.10



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Jun 2010 £ / R Currency Future</b>					
£ / R On 14/06/2010 Currency Future			Buy	23	306.40
£ / R On 14/06/2010 Currency Future			Sell	23	0.00
<b>Jun 2010 € / R Currency Future</b>					
€ / R On 14/06/2010 Currency Future			Buy	25	298.49
€ / R On 14/06/2010 Currency Future			Sell	25	0.00
€ / R On 14/06/2010 Currency Future			Sell	40	0.00
€ / R On 14/06/2010 Currency Future			Buy	40	476.38
<b>Mar 2010 \$ / R Currency Future</b>					
\$ / R On 15/03/2010 Currency Future			Buy	2	15.83
\$ / R On 15/03/2010 Currency Future			Buy	2	15.89
\$ / R On 15/03/2010 Currency Future			Sell	2	0.00
\$ / R On 15/03/2010 Currency Future			Sell	2	0.00
\$ / R On 15/03/2010 Currency Future			Sell	15	0.00
\$ / R On 15/03/2010 Currency Future			Buy	15	119.10
\$ / R On 15/03/2010 Currency Future			Sell	20	0.00
\$ / R On 15/03/2010 Currency Future			Buy	20	158.68
\$ / R On 15/03/2010 Currency Future			Buy	20	158.89
\$ / R On 15/03/2010 Currency Future			Sell	20	0.00
\$ / R On 15/03/2010 Currency Future			Buy	50	397.50
\$ / R On 15/03/2010 Currency Future			Sell	50	0.00
\$ / R On 15/03/2010 Currency Future			Buy	100	797.00
\$ / R On 15/03/2010 Currency Future			Sell	100	0.00
\$ / R On 15/03/2010 Currency Future			Sell	5,230	0.00
\$ / R On 15/03/2010 Currency Future			Buy	5,230	41,630.80
\$ / R On 15/03/2010 Currency Future			Sell	5,230	0.00
\$ / R On 15/03/2010 Currency Future			Buy	5,230	41,656.95
<b>Mar 2010 £ / R Currency Future</b>					
£ / R On 15/03/2010 Currency Future			Sell	200	0.00

£ / R On 15/03/2010 Currency Future	Buy	200	2,619.00
<b>Mar 2010 ZAAD / R Currency F</b>			
ZAAD On 15/03/2010 Currency Future	Buy	100	711.20
ZAAD On 15/03/2010 Currency Future	Sell	100	0.00
<b>Nov 2009 ALBI Future</b>			
ALBI On 05/11/2009 Index Future	Buy	4	0.00
ALBI On 05/11/2009 Index Future	Sell	4	0.00
ALBI On 05/11/2009 Index Future	Buy	4	0.00
ALBI On 05/11/2009 Index Future	Sell	4	0.00
ALBI On 05/11/2009 Index Future	Buy	4	0.00
ALBI On 05/11/2009 Index Future	Sell	4	0.00
ALBI On 05/11/2009 Index Future	Sell	4	0.00
ALBI On 05/11/2009 Index Future	Buy	4	0.00
ALBI On 05/11/2009 Index Future	Sell	4	0.00
ALBI On 05/11/2009 Index Future	Buy	4	0.00
ALBI On 05/11/2009 Index Future	Sell	10	0.00
ALBI On 05/11/2009 Index Future	Buy	10	0.00
ALBI On 05/11/2009 Index Future	Sell	10	0.00
ALBI On 05/11/2009 Index Future	Buy	10	0.00
<b>Nov 2009 CRD1 Future</b>			
CRD1 On 05/11/2009 Index Future	Buy	2	0.00
CRD1 On 05/11/2009 Index Future	Sell	2	0.00
<b>Nov 2009 GOVI Future</b>			
GOVI On 05/11/2009 jGovi	Buy	20	59,329.80
GOVI On 05/11/2009 jGovi	Sell	20	0.00
GOVI On 05/11/2009 jGovi	Buy	609	1,807,712.97
GOVI On 05/11/2009 jGovi	Sell	609	0.00
<b>Nov 2009 OTH1 Future</b>			
OTH1 On 05/11/2009 Index Future	Buy	3	0.00
OTH1 On 05/11/2009 Index Future	Sell	3	0.00
<b>Nov 2009 R157 Future</b>			
R157 On 05/11/2009 Bond Future	Buy	55	68,785.17

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R157 On 05/11/2009 Bond Future			Sell	55	0.00
R157 On 05/11/2009 Bond Future			Sell	102	0.00
R157 On 05/11/2009 Bond Future			Buy	102	127,671.23
R157 On 05/11/2009 Bond Future			Sell	390	0.00
R157 On 05/11/2009 Bond Future			Buy	390	488,418.37
R157 On 05/11/2009 Bond Future			Buy	850	1,063,175.92
R157 On 05/11/2009 Bond Future			Sell	850	0.00
<b>Nov 2009 R203 Future</b>					
R203 On 05/11/2009 Bond Future			Sell	1,570	0.00
R203 On 05/11/2009 Bond Future			Buy	1,570	1,527,788.35
<b>Nov 2009 R204 Future</b>					
R204 On 05/11/2009 Bond Future			Sell	27	0.00
R204 On 05/11/2009 Bond Future			Buy	27	26,225.08
R204 On 05/11/2009 Bond Future			Buy	57	55,364.07
R204 On 05/11/2009 Bond Future			Sell	57	0.00
R204 On 05/11/2009 Bond Future			Sell	58	0.00
R204 On 05/11/2009 Bond Future			Buy	58	56,335.37
R204 On 05/11/2009 Bond Future			Buy	134	130,154.12
R204 On 05/11/2009 Bond Future			Sell	134	0.00
R204 On 05/11/2009 Bond Future			Sell	276	0.00
R204 On 05/11/2009 Bond Future			Buy	276	268,078.63
<b>Nov 2009 TRT1 Future</b>					
TRT1 On 05/11/2009 Index Future			Buy	100	0.00
TRT1 On 05/11/2009 Index Future			Sell	100	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,007</b>	<b>11,276,592.82</b>