



# Derivatives Daily Detailed Turnover Report

Date of Printout: 14/01/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Feb 2009 R153 Future</b>					
R153 On 05/02/2009 Bond Future			Sell	176	0.00
R153 On 05/02/2009 Bond Future			Buy	176	200,610.04
R153 On 05/02/2009 Bond Future			Buy	368	419,457.37
R153 On 05/02/2009 Bond Future			Sell	368	0.00
R153 On 05/02/2009 Bond Future			Buy	1,056	1,203,660.27
R153 On 05/02/2009 Bond Future			Sell	1,056	0.00
R153 On 05/02/2009 Bond Future			Buy	1,600	1,823,718.08
R153 On 05/02/2009 Bond Future			Sell	1,600	0.00
<b>Feb 2009 R157 Future</b>					
R157 On 05/02/2009 Bond Future			Buy	4	5,423.13
R157 On 05/02/2009 Bond Future			Sell	4	0.00
R157 On 05/02/2009 Bond Future			Buy	250	337,585.95
R157 On 05/02/2009 Bond Future			Sell	250	0.00
<b>jOption On Nov 2009 R186 9 Pi</b>					
R186 On 05/11/2009 Bond Future	9.00	Put	Sell	5,000	0.00
R186 On 05/11/2009 Bond Future	9.00	Put	Buy	5,000	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	10.40

**Mar 2009 \$ / R Currency Future**

\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1	10.10
\$ / R On 16/03/2009 Currency Future	Buy	1	10.25
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	2	20.47
\$ / R On 16/03/2009 Currency Future	Sell	2	0.00
\$ / R On 16/03/2009 Currency Future	Sell	4	0.00
\$ / R On 16/03/2009 Currency Future	Buy	4	40.23
\$ / R On 16/03/2009 Currency Future	Buy	5	50.72
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.25
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.53
\$ / R On 16/03/2009 Currency Future	Buy	5	50.50
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.79
\$ / R On 16/03/2009 Currency Future	Buy	6	61.80
\$ / R On 16/03/2009 Currency Future	Sell	6	0.00
\$ / R On 16/03/2009 Currency Future	Sell	6	0.00
\$ / R On 16/03/2009 Currency Future	Sell	6	0.00
\$ / R On 16/03/2009 Currency Future	Buy	6	60.90
\$ / R On 16/03/2009 Currency Future	Buy	6	60.98
\$ / R On 16/03/2009 Currency Future	Buy	7	70.35
\$ / R On 16/03/2009 Currency Future	Sell	7	0.00
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	102.60
\$ / R On 16/03/2009 Currency Future	Buy	10	101.63
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	102.50
\$ / R On 16/03/2009 Currency Future	Sell	14	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 16/03/2009 Currency Future			Buy	14	144.20
\$ / R On 16/03/2009 Currency Future			Buy	15	152.29
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	15	151.50
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	205.10
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	20	206.50
\$ / R On 16/03/2009 Currency Future			Buy	20	205.00
\$ / R On 16/03/2009 Currency Future			Buy	30	308.49
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Buy	30	306.06
\$ / R On 16/03/2009 Currency Future			Buy	34	350.20
\$ / R On 16/03/2009 Currency Future			Sell	34	0.00
\$ / R On 16/03/2009 Currency Future			Buy	40	410.00
\$ / R On 16/03/2009 Currency Future			Sell	40	0.00
\$ / R On 16/03/2009 Currency Future			Buy	43	432.15
\$ / R On 16/03/2009 Currency Future			Sell	43	0.00
\$ / R On 16/03/2009 Currency Future			Buy	50	505.08
\$ / R On 16/03/2009 Currency Future			Sell	50	0.00
\$ / R On 16/03/2009 Currency Future			Sell	50	0.00
\$ / R On 16/03/2009 Currency Future			Buy	50	503.70
\$ / R On 16/03/2009 Currency Future			Sell	66	0.00
\$ / R On 16/03/2009 Currency Future			Buy	66	679.80
\$ / R On 16/03/2009 Currency Future			Buy	100	1,012.40
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Buy	100	1,014.40
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00

\$ / R On 16/03/2009 Currency Future	Sell	100	0.00
\$ / R On 16/03/2009 Currency Future	Buy	100	1,034.10
\$ / R On 16/03/2009 Currency Future	Buy	480	4,912.99
\$ / R On 16/03/2009 Currency Future	Sell	480	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,076.20
\$ / R On 16/03/2009 Currency Future	Buy	500	5,113.90
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,076.20
\$ / R On 16/03/2009 Currency Future	Buy	500	5,104.40
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,109.15
\$ / R On 16/03/2009 Currency Future	Buy	500	5,117.70
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,077.25
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,057.25
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,057.25
\$ / R On 16/03/2009 Currency Future	Buy	500	5,152.85
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	500	0.00
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,227.80
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,221.30
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,105.50
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,125.50
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,144.00

<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 16/03/2009 Currency Future			Buy	1,000	10,124.50
\$ / R On 16/03/2009 Currency Future			Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future			Buy	3,500	35,406.00
\$ / R On 16/03/2009 Currency Future			Sell	3,500	0.00
<b>Mar 2009 £ / R Currency Future</b>					
£ / R On 16/03/2009 Currency Future			Buy	2	29.42
£ / R On 16/03/2009 Currency Future			Sell	2	0.00
£ / R On 16/03/2009 Currency Future			Sell	7	0.00
£ / R On 16/03/2009 Currency Future			Buy	7	103.32
<b>Mar 2009 € / R Currency Future</b>					
€ / R On 16/03/2009 Currency Future			Sell	1	0.00
€ / R On 16/03/2009 Currency Future			Buy	1	13.41
€ / R On 16/03/2009 Currency Future			Buy	10	133.70
€ / R On 16/03/2009 Currency Future			Sell	10	0.00
€ / R On 16/03/2009 Currency Future			Sell	20	0.00
€ / R On 16/03/2009 Currency Future			Buy	20	268.25
<b>May 2009 R153 Future</b>					
R153 On 07/05/2009 Bond Future			Sell	652	0.00
R153 On 07/05/2009 Bond Future			Buy	652	716,992.79
<b>Sep 2009 \$ / R Currency Future</b>					
\$ / R On 14/09/2009 Currency Future			Buy	10	105.62
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	157.11
<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,987</b>	<b>4,868,994.16</b>