

# Derivatives Daily Detailed Turnover Report

Date of Printout: 27/02/2009

<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>jOption On Jun 2009 \$ / R 10.8</b>					
\$ / R On 12/06/2009 Currency Future	10.80	Call	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call	Buy	100	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	101.38
\$ / R On 12/06/2009 Currency Future			Buy	50	517.97
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Sell	2,500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,500	25,239.25
\$ / R On 12/06/2009 Currency Future			Sell	5,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5,000	51,737.50
<b>Jun 2009 £ / R Currency Future</b>					
£ / R On 12/06/2009 Currency Future			Buy	50	719.00
£ / R On 12/06/2009 Currency Future			Sell	50	0.00
<b>Jun 2009 € / R Currency Future</b>					
€ / R On 12/06/2009 Currency Future			Sell	40	0.00
€ / R On 12/06/2009 Currency Future			Buy	40	513.78
€ / R On 12/06/2009 Currency Future			Buy	41	526.62
€ / R On 12/06/2009 Currency Future			Sell	41	0.00

**Jun 2009 ZAAD / R Currency F**

ZAAD On 12/06/2009 Currency Future	Sell	200	0.00
ZAAD On 12/06/2009 Currency Future	Buy	200	1,302.74

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

\$ / R On 16/03/2009 Currency Future	Buy	1	10.18
\$ / R On 16/03/2009 Currency Future	Sell	1	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.86
\$ / 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	50.37
\$ / 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	Buy	5	50.80
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	5	50.80
\$ / R On 16/03/2009 Currency Future	Sell	5	0.00
\$ / R On 16/03/2009 Currency Future	Buy	7	71.02
\$ / 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	99.70
\$ / R On 16/03/2009 Currency Future	Buy	10	99.70
\$ / 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	99.63
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	101.02
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	101.39
\$ / R On 16/03/2009 Currency Future	Sell	10	0.00
\$ / R On 16/03/2009 Currency Future	Buy	10	101.16
\$ / 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	101.71

<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	10	100.31
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	100.13
\$ / R On 16/03/2009 Currency Future			Buy	10	100.79
\$ / R On 16/03/2009 Currency Future			Buy	10	101.44
\$ / 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	100.89
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	101.85
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Sell	19	0.00
\$ / R On 16/03/2009 Currency Future			Buy	19	190.63
\$ / R On 16/03/2009 Currency Future			Buy	20	203.70
\$ / R On 16/03/2009 Currency Future			Sell	20	0.00
\$ / R On 16/03/2009 Currency Future			Buy	30	303.30
\$ / R On 16/03/2009 Currency Future			Sell	30	0.00
\$ / R On 16/03/2009 Currency Future			Buy	35	349.13
\$ / R On 16/03/2009 Currency Future			Sell	35	0.00
\$ / R On 16/03/2009 Currency Future			Buy	40	404.00
\$ / R On 16/03/2009 Currency Future			Sell	40	0.00
\$ / R On 16/03/2009 Currency Future			Buy	40	398.52
\$ / R On 16/03/2009 Currency Future			Sell	40	0.00
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Buy	100	989.89
\$ / R On 16/03/2009 Currency Future			Buy	100	1,016.50
\$ / R On 16/03/2009 Currency Future			Sell	100	0.00
\$ / R On 16/03/2009 Currency Future			Sell	140	0.00
\$ / R On 16/03/2009 Currency Future			Buy	140	1,421.49
\$ / R On 16/03/2009 Currency Future			Buy	150	1,484.84
\$ / R On 16/03/2009 Currency Future			Sell	150	0.00

\$ / R On 16/03/2009 Currency Future	Buy	250	2,522.30
\$ / R On 16/03/2009 Currency Future	Sell	250	0.00
\$ / R On 16/03/2009 Currency Future	Buy	500	5,007.00
\$ / 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	10,007.40
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	1,000	10,021.90
\$ / R On 16/03/2009 Currency Future	Buy	1,000	9,982.50
\$ / R On 16/03/2009 Currency Future	Sell	1,000	0.00
\$ / R On 16/03/2009 Currency Future	Buy	9,820	100,055.00
\$ / R On 16/03/2009 Currency Future	Sell	9,820	0.00

**Mar 2009 £ / R Currency Future**

£ / 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	143.90
£ / R On 16/03/2009 Currency Future	Buy	10	141.61
£ / R On 16/03/2009 Currency Future	Buy	10	142.10
£ / R On 16/03/2009 Currency Future	Sell	10	0.00
£ / R On 16/03/2009 Currency Future	Sell	35	0.00
£ / R On 16/03/2009 Currency Future	Buy	35	499.10
£ / R On 16/03/2009 Currency Future	Buy	35	499.10
£ / R On 16/03/2009 Currency Future	Sell	35	0.00
£ / R On 16/03/2009 Currency Future	Sell	250	0.00
£ / R On 16/03/2009 Currency Future	Buy	250	3,593.38

**Mar 2009 € / R Currency Future**

€ / R On 16/03/2009 Currency Future	Sell	110	0.00
€ / R On 16/03/2009 Currency Future	Buy	110	1,389.04

**May 2009 ALBI Future**

ALBI On 07/05/2009 Index Future	Sell	115	0.00
ALBI On 07/05/2009 Index Future	Buy	115	0.00

**May 2009 R203 Future**

R203 On 07/05/2009 Bond Future	Buy	3	3,027.25
--------------------------------	-----	---	----------

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R203 On 07/05/2009 Bond Future			Sell	3	0.00
R203 On 07/05/2009 Bond Future			Buy	4	4,036.34
R203 On 07/05/2009 Bond Future			Sell	4	0.00
R203 On 07/05/2009 Bond Future			Sell	6	0.00
R203 On 07/05/2009 Bond Future			Buy	6	6,054.51
R203 On 07/05/2009 Bond Future			Sell	12	0.00
R203 On 07/05/2009 Bond Future			Buy	12	12,109.02
<b>May 2009 R204 Future</b>					
R204 On 07/05/2009 Bond Future			Buy	20	20,190.70
R204 On 07/05/2009 Bond Future			Sell	20	0.00
<b>Sep 2009 \$ / R Currency Future</b>					
\$ / R On 14/09/2009 Currency Future			Sell	25	0.00
\$ / R On 14/09/2009 Currency Future			Buy	25	256.60
\$ / R On 14/09/2009 Currency Future			Sell	25	0.00
\$ / R On 14/09/2009 Currency Future			Buy	25	259.63
<b>Sep 2009 £ / R Currency Future</b>					
£ / R On 14/09/2009 Currency Future			Buy	4	58.40
£ / R On 14/09/2009 Currency Future			Sell	4	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>23,072</b>	<b>279,060.97</b>