



# Derivatives Daily Detailed Turnover Report

Date of Printout: 27/03/2009

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			Buy	30	298.15
\$ / R On 14/12/2009 Currency Future			Sell	30	0.00
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
\$ / R On 14/12/2009 Currency Future			Buy	200	1,975.14
<b>jOption On Jun 2009 \$ / R 10.4</b>					
\$ / R On 12/06/2009 Currency Future	10.40	Call	Sell	200	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call	Buy	200	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.46
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.37
\$ / R On 12/06/2009 Currency Future			Buy	2	19.22
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	38.94
\$ / R On 12/06/2009 Currency Future			Buy	4	38.94
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00

\$ / R On 12/06/2009 Currency Future	Buy	5	48.50
\$ / R On 12/06/2009 Currency Future	Buy	5	48.67
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	48.70
\$ / R On 12/06/2009 Currency Future	Buy	5	48.15
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	57.92
\$ / R On 12/06/2009 Currency Future	Buy	7	67.55
\$ / R On 12/06/2009 Currency Future	Sell	7	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	97.40
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	97.48
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	192.13
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	192.22
\$ / R On 12/06/2009 Currency Future	Buy	22	215.51
\$ / R On 12/06/2009 Currency Future	Sell	22	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	290.70
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	292.19
\$ / R On 12/06/2009 Currency Future	Buy	36	350.46
\$ / R On 12/06/2009 Currency Future	Sell	36	0.00
\$ / R On 12/06/2009 Currency Future	Buy	44	428.34
\$ / R On 12/06/2009 Currency Future	Sell	44	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	482.69
\$ / R On 12/06/2009 Currency Future	Buy	50	475.42
\$ / R On 12/06/2009 Currency Future	Buy	50	475.42
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	475.42
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	480.33
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	125	1,199.61
\$ / R On 12/06/2009 Currency Future			Sell	125	0.00
\$ / R On 12/06/2009 Currency Future			Sell	325	0.00
\$ / R On 12/06/2009 Currency Future			Buy	325	3,133.07
\$ / R On 12/06/2009 Currency Future			Buy	424	4,130.01
\$ / R On 12/06/2009 Currency Future			Sell	424	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	4,870.30
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Sell	690	0.00
\$ / R On 12/06/2009 Currency Future			Buy	690	6,712.11
\$ / R On 12/06/2009 Currency Future			Sell	740	0.00
\$ / R On 12/06/2009 Currency Future			Buy	740	7,122.50
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,571.70
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	2,100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,100	20,100.99
\$ / R On 12/06/2009 Currency Future			Sell	3,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3,000	28,945.20
<b>Jun 2009 £ / R Currency Future</b>					
£ / R On 12/06/2009 Currency Future			Buy	1	13.96
£ / R On 12/06/2009 Currency Future			Sell	1	0.00
£ / R On 12/06/2009 Currency Future			Sell	5	0.00
£ / R On 12/06/2009 Currency Future			Buy	5	69.56
£ / R On 12/06/2009 Currency Future			Buy	6	83.40
£ / R On 12/06/2009 Currency Future			Sell	6	0.00

£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	138.80
£ / R On 12/06/2009 Currency Future	Buy	10	139.00
£ / R On 12/06/2009 Currency Future	Buy	15	208.50
£ / R On 12/06/2009 Currency Future	Sell	15	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,393.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	125	1,735.84
£ / R On 12/06/2009 Currency Future	Sell	125	0.00

**Jun 2009 € / R Currency Future**

€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	20	261.20
€ / R On 12/06/2009 Currency Future	Buy	50	650.56
€ / R On 12/06/2009 Currency Future	Buy	50	650.56
€ / R On 12/06/2009 Currency Future	Sell	50	0.00
€ / R On 12/06/2009 Currency Future	Sell	50	0.00
€ / R On 12/06/2009 Currency Future	Buy	50	648.50
€ / R On 12/06/2009 Currency Future	Sell	50	0.00
€ / R On 12/06/2009 Currency Future	Buy	100	1,300.94
€ / R On 12/06/2009 Currency Future	Sell	100	0.00
€ / R On 12/06/2009 Currency Future	Buy	100	1,300.94
€ / R On 12/06/2009 Currency Future	Sell	100	0.00

**May 2009 ALBI Future**

ALBI On 07/05/2009 Index Future	Sell	1	0.00
ALBI On 07/05/2009 Index Future	Buy	1	0.00
ALBI On 07/05/2009 Index Future	Buy	48	0.00
ALBI On 07/05/2009 Index Future	Sell	48	0.00

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

\$ / R On 14/09/2009 Currency Future	Sell	12	0.00
\$ / R On 14/09/2009 Currency Future	Buy	12	118.80
\$ / R On 14/09/2009 Currency Future	Buy	125	1,220.21
\$ / R On 14/09/2009 Currency Future	Sell	125	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>
<b>Sep 2009 £ / R Currency Futur</b>					
£ / R On 14/09/2009 Currency Future			Buy	5	70.55
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>10,686</b>	<b>103,064.23</b>