



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 05/05/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 ALBI Future</b>					
ALBI On 06/08/2009 Index Future			Sell	307	0.00
ALBI On 06/08/2009 Index Future			Buy	307	0.00
<b>Aug 2009 GOVI Future</b>					
GOVI On 06/08/2009 jGovi			Buy	29	86,192.93
GOVI On 06/08/2009 jGovi			Sell	29	0.00
<b>Aug 2009 R157 Future</b>					
R157 On 06/08/2009 Bond Future			Sell	1,569	0.00
R157 On 06/08/2009 Bond Future			Buy	1,569	2,051,897.56
R157 On 06/08/2009 Bond Future			Buy	3,559	4,652,810.25
R157 On 06/08/2009 Bond Future			Sell	3,559	0.00
R157 On 06/08/2009 Bond Future			Buy	3,559	4,652,810.25
R157 On 06/08/2009 Bond Future			Buy	3,559	4,652,810.25
R157 On 06/08/2009 Bond Future			Sell	3,559	0.00
R157 On 06/08/2009 Bond Future			Sell	3,559	0.00
<b>Aug 2009 R186 Future</b>					
R186 On 06/08/2009 Bond Future			Sell	490	0.00
R186 On 06/08/2009 Bond Future			Sell	490	0.00
R186 On 06/08/2009 Bond Future			Buy	490	606,907.97
R186 On 06/08/2009 Bond Future			Buy	490	575,021.62

R186 On 06/08/2009 Bond Future		Sell		4,111	0.00
R186 On 06/08/2009 Bond Future		Buy		4,111	4,826,352.64
R186 On 06/08/2009 Bond Future		Buy		7,074	8,298,629.66
R186 On 06/08/2009 Bond Future		Sell		7,074	0.00

**Aug 2009 R209 Future**

R209 On 06/08/2009 Bond Future		Buy		3,083	2,478,990.66
R209 On 06/08/2009 Bond Future		Sell		3,083	0.00

**Dec 2009 \$ / R Currency Futur**

\$ / R On 14/12/2009 Currency Future		Buy		5	43.19
\$ / R On 14/12/2009 Currency Future		Sell		5	0.00
\$ / R On 14/12/2009 Currency Future		Buy		12	103.44
\$ / R On 14/12/2009 Currency Future		Sell		12	0.00
\$ / R On 14/12/2009 Currency Future		Buy		100	867.51
\$ / R On 14/12/2009 Currency Future		Sell		100	0.00
\$ / R On 14/12/2009 Currency Future		Sell		180	0.00
\$ / R On 14/12/2009 Currency Future		Buy		180	1,549.80
\$ / R On 14/12/2009 Currency Future		Buy		360	3,103.20
\$ / R On 14/12/2009 Currency Future		Sell		360	0.00

**Dec 2009 £ / R Currency Futur**

£ / R On 14/12/2009 Currency Future		Buy		5	65.31
£ / R On 14/12/2009 Currency Future		Sell		5	0.00
£ / R On 14/12/2009 Currency Future		Sell		10	0.00
£ / R On 14/12/2009 Currency Future		Buy		10	130.45

**jOption On Dec 2009 \$ / R 9.5 C**

\$ / R On 14/12/2009 Currency Future	9.50	Call	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call	Buy	500	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call	Buy	1,000	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call	Sell	1,000	0.00

**jOption On Jun 2009 \$ / R 8.8 C**

\$ / R On 12/06/2009 Currency Future	8.80	Call	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call	Buy	50	0.00

**Jun 2009 \$ / R Currency Futur**

<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 12/06/2009 Currency Future			Buy	1	8.39
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.38
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.37
\$ / R On 12/06/2009 Currency Future			Buy	1	8.35
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.37
\$ / R On 12/06/2009 Currency Future			Buy	1	8.45
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.49
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.48
\$ / R On 12/06/2009 Currency Future			Buy	2	16.72
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	16.84
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	25.20
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	33.67
\$ / R On 12/06/2009 Currency Future			Buy	4	33.67
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	41.98
\$ / 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	41.84
\$ / R On 12/06/2009 Currency Future			Buy	5	41.78

\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	42.14
\$ / 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	41.85
\$ / R On 12/06/2009 Currency Future	Buy	9	75.45
\$ / R On 12/06/2009 Currency Future	Sell	9	0.00
\$ / R On 12/06/2009 Currency Future	Sell	9	0.00
\$ / R On 12/06/2009 Currency Future	Buy	9	75.51
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	83.94
\$ / R On 12/06/2009 Currency Future	Buy	10	84.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	83.90
\$ / 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	84.92
\$ / R On 12/06/2009 Currency Future	Buy	10	83.68
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	12	101.04
\$ / R On 12/06/2009 Currency Future	Sell	12	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	125.33
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	125.76
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	19	159.41
\$ / R On 12/06/2009 Currency Future	Sell	19	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	167.64
\$ / 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	167.60
\$ / R On 12/06/2009 Currency Future	Buy	21	175.61
\$ / R On 12/06/2009 Currency Future	Sell	21	0.00
\$ / R On 12/06/2009 Currency Future	Buy	24	203.81

<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 12/06/2009 Currency Future			Sell	24	0.00
\$ / R On 12/06/2009 Currency Future			Buy	28	235.48
\$ / R On 12/06/2009 Currency Future			Sell	28	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	250.86
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	32	267.20
\$ / R On 12/06/2009 Currency Future			Sell	32	0.00
\$ / R On 12/06/2009 Currency Future			Buy	46	386.40
\$ / R On 12/06/2009 Currency Future			Sell	46	0.00
\$ / R On 12/06/2009 Currency Future			Sell	75	0.00
\$ / R On 12/06/2009 Currency Future			Buy	75	627.19
\$ / R On 12/06/2009 Currency Future			Sell	81	0.00
\$ / R On 12/06/2009 Currency Future			Buy	81	679.59
\$ / R On 12/06/2009 Currency Future			Sell	85	0.00
\$ / R On 12/06/2009 Currency Future			Buy	85	713.83
\$ / R On 12/06/2009 Currency Future			Sell	85	0.00
\$ / R On 12/06/2009 Currency Future			Buy	85	713.83
\$ / R On 12/06/2009 Currency Future			Sell	86	0.00
\$ / R On 12/06/2009 Currency Future			Sell	86	0.00
\$ / R On 12/06/2009 Currency Future			Buy	86	727.56
\$ / R On 12/06/2009 Currency Future			Buy	86	727.56
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	841.00
\$ / R On 12/06/2009 Currency Future			Buy	120	1,005.60
\$ / R On 12/06/2009 Currency Future			Sell	120	0.00
\$ / R On 12/06/2009 Currency Future			Sell	122	0.00
\$ / R On 12/06/2009 Currency Future			Buy	122	1,022.36
\$ / R On 12/06/2009 Currency Future			Buy	200	1,697.24
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,099.33

\$ / R On 12/06/2009 Currency Future	Sell	300	0.00
\$ / R On 12/06/2009 Currency Future	Buy	300	2,502.99
\$ / R On 12/06/2009 Currency Future	Sell	325	0.00
\$ / R On 12/06/2009 Currency Future	Buy	325	2,715.80
\$ / R On 12/06/2009 Currency Future	Buy	483	4,040.30
\$ / R On 12/06/2009 Currency Future	Sell	483	0.00
\$ / R On 12/06/2009 Currency Future	Sell	600	0.00
\$ / R On 12/06/2009 Currency Future	Buy	600	5,077.86
\$ / R On 12/06/2009 Currency Future	Buy	600	5,085.72
\$ / R On 12/06/2009 Currency Future	Sell	600	0.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,467.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,413.30

**Jun 2009 £ / R Currency Future**

£ / R On 12/06/2009 Currency Future	Sell	2	0.00
£ / R On 12/06/2009 Currency Future	Buy	2	25.24
£ / R On 12/06/2009 Currency Future	Sell	2	0.00
£ / R On 12/06/2009 Currency Future	Buy	2	25.36
£ / R On 12/06/2009 Currency Future	Buy	8	101.47
£ / R On 12/06/2009 Currency Future	Sell	8	0.00
£ / R On 12/06/2009 Currency Future	Sell	160	0.00
£ / R On 12/06/2009 Currency Future	Buy	160	2,037.78

**Jun 2009 € / R Currency Future**

€ / 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	56.05
€ / R On 12/06/2009 Currency Future	Buy	5	56.32
€ / R On 12/06/2009 Currency Future	Buy	9	101.32
€ / R On 12/06/2009 Currency Future	Sell	9	0.00
€ / R On 12/06/2009 Currency Future	Sell	10	0.00
€ / R On 12/06/2009 Currency Future	Buy	10	111.79
€ / R On 12/06/2009 Currency Future	Buy	10	112.19

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 12/06/2009 Currency Future			Sell	10	0.00
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Buy	50	564.60
€ / R On 12/06/2009 Currency Future			Buy	50	559.43
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Sell	100	0.00
€ / R On 12/06/2009 Currency Future			Buy	100	1,123.20
€ / R On 12/06/2009 Currency Future			Sell	100	0.00
€ / R On 12/06/2009 Currency Future			Buy	100	1,120.98
€ / R On 12/06/2009 Currency Future			Sell	140	0.00
€ / R On 12/06/2009 Currency Future			Buy	140	1,583.05
<b>Jun 2009 ZAAD / R Currency F</b>					
ZAAD On 12/06/2009 Currency Future			Sell	200	0.00
ZAAD On 12/06/2009 Currency Future			Buy	200	1,229.80
<b>May 2009 ALBI Future</b>					
ALBI On 07/05/2009 Index Future			Sell	307	0.00
ALBI On 07/05/2009 Index Future			Buy	307	0.00
<b>May 2009 GOVI Future</b>					
GOVI On 07/05/2009 jGovi			Buy	29	84,575.31
GOVI On 07/05/2009 jGovi			Sell	29	0.00
<b>May 2009 R157 Future</b>					
R157 On 07/05/2009 Bond Future			Buy	1,569	2,011,325.89
R157 On 07/05/2009 Bond Future			Sell	1,569	0.00
R157 On 07/05/2009 Bond Future			Buy	3,559	4,564,761.66
R157 On 07/05/2009 Bond Future			Buy	3,559	4,564,761.66
R157 On 07/05/2009 Bond Future			Sell	3,559	0.00
R157 On 07/05/2009 Bond Future			Sell	3,559	0.00
R157 On 07/05/2009 Bond Future			Sell	3,559	0.00
R157 On 07/05/2009 Bond Future			Buy	3,559	4,564,761.66

**May 2009 R186 Future**

R186 On 07/05/2009 Bond Future	Buy	4,111	4,947,539.58
R186 On 07/05/2009 Bond Future	Sell	4,111	0.00
R186 On 07/05/2009 Bond Future	Buy	7,074	8,499,309.84
R186 On 07/05/2009 Bond Future	Sell	7,074	0.00

**May 2009 R209 Future**

R209 On 07/05/2009 Bond Future	Sell	3,083	0.00
R209 On 07/05/2009 Bond Future	Buy	3,083	2,428,829.33

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

\$ / R On 14/09/2009 Currency Future	Buy	5	42.45
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	6	51.18
\$ / R On 14/09/2009 Currency Future	Sell	6	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	170.60
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	169.80
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	102	877.58
\$ / R On 14/09/2009 Currency Future	Sell	102	0.00
\$ / R On 14/09/2009 Currency Future	Sell	198	0.00
\$ / R On 14/09/2009 Currency Future	Buy	198	1,703.53
\$ / R On 14/09/2009 Currency Future	Buy	300	2,578.11
\$ / R On 14/09/2009 Currency Future	Sell	300	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,500	12,825.00
\$ / R On 14/09/2009 Currency Future	Sell	1,500	0.00

**Sep 2009 £ / R Currency Futuri**

£ / R On 14/09/2009 Currency Future	Buy	1	12.85
£ / R On 14/09/2009 Currency Future	Sell	1	0.00
£ / R On 14/09/2009 Currency Future	Buy	2	25.60
£ / R On 14/09/2009 Currency Future	Sell	2	0.00

**Sep 2009 € / R Currency Futuri**

€ / R On 14/09/2009 Currency Future	Buy	25	287.66
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<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 14/09/2009 Currency Future			Sell	25	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>65,928</b>	<b>64,632,203.09</b>