



# Derivatives Daily Detailed Turnover Report

Date of Printout: 27/08/2009

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	1	8.04
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	400.76
\$ / R On 14/12/2009 Currency Future			Buy	50	401.26
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	805.00
\$ / R On 14/12/2009 Currency Future			Sell	150	0.00
\$ / R On 14/12/2009 Currency Future			Buy	150	1,207.35
<b>Dec 2009 £ / R Currency Future</b>					
£ / R On 14/12/2009 Currency Future			Sell	3	0.00
£ / R On 14/12/2009 Currency Future			Buy	3	38.99
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Sell	6	0.00
€ / R On 14/12/2009 Currency Future			Buy	6	68.70
<b>Mar 2010 \$ / R Currency Future</b>					
\$ / R On 15/03/2010 Currency Future			Sell	10	0.00
\$ / R On 15/03/2010 Currency Future			Buy	10	81.53

**Mar 2010 £ / R Currency Future**

£ / R On 15/03/2010 Currency Future	Sell	3	0.00
£ / R On 15/03/2010 Currency Future	Buy	3	39.60

**Nov 2009 ALBI Future**

ALBI On 05/11/2009 Index Future	Buy	2	0.00
ALBI On 05/11/2009 Index Future	Sell	2	0.00
ALBI On 05/11/2009 Index Future	Sell	70	0.00
ALBI On 05/11/2009 Index Future	Buy	70	0.00

**Nov 2009 R157 Future**

R157 On 05/11/2009 Bond Future	Sell	3,000	0.00
R157 On 05/11/2009 Bond Future	Buy	3,000	3,794,930.40

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

\$ / R On 14/09/2009 Currency Future	Buy	3	23.73
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.66
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.49
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8	63.28
\$ / R On 14/09/2009 Currency Future	Buy	9	71.07
\$ / R On 14/09/2009 Currency Future	Sell	9	0.00
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	79.10
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	79.10
\$ / R On 14/09/2009 Currency Future	Buy	11	87.11
\$ / R On 14/09/2009 Currency Future	Sell	11	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	394.71
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	395.25
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Sell	69	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 14/09/2009 Currency Future			Buy	69	542.79
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	788.62
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Buy	250	1,972.38
\$ / R On 14/09/2009 Currency Future			Buy	250	1,969.13
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	7,919.40
<b>Sep 2009 £ / R Currency Futur</b>					
£ / R On 14/09/2009 Currency Future			Buy	5	63.75
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Buy	13	166.91
£ / R On 14/09/2009 Currency Future			Sell	13	0.00
<b>Sep 2009 € / R Currency Futur</b>					
€ / R On 14/09/2009 Currency Future			Sell	18	0.00
€ / R On 14/09/2009 Currency Future			Buy	18	203.19
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,310</b>	<b>3,812,872.29</b>