



# Derivatives Daily Detailed Turnover Report

Date of Printout: 15/01/2009

| Contract                            | Strike | C/P  | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------------------|--------|------|----------|------------------|----------------|
| <b>Feb 2009 ALBI Future</b>         |        |      |          |                  |                |
| ALBI On 05/02/2009 Index Future     |        |      | Sell     | 6                | 0.00           |
| ALBI On 05/02/2009 Index Future     |        |      | Buy      | 6                | 0.00           |
| <b>Feb 2009 R153 Future</b>         |        |      |          |                  |                |
| R153 On 05/02/2009 Bond Future      |        |      | Sell     | 1,056            | 0.00           |
| R153 On 05/02/2009 Bond Future      |        |      | Sell     | 1,056            | 0.00           |
| R153 On 05/02/2009 Bond Future      |        |      | Buy      | 1,056            | 1,203,653.93   |
| R153 On 05/02/2009 Bond Future      |        |      | Buy      | 1,056            | 1,203,660.27   |
| <b>Feb 2009 R157 Future</b>         |        |      |          |                  |                |
| R157 On 05/02/2009 Bond Future      |        |      | Buy      | 15               | 20,244.31      |
| R157 On 05/02/2009 Bond Future      |        |      | Sell     | 15               | 0.00           |
| R157 On 05/02/2009 Bond Future      |        |      | Sell     | 26               | 0.00           |
| R157 On 05/02/2009 Bond Future      |        |      | Buy      | 26               | 35,090.14      |
| R157 On 05/02/2009 Bond Future      |        |      | Buy      | 38               | 51,285.59      |
| R157 On 05/02/2009 Bond Future      |        |      | Sell     | 38               | 0.00           |
| R157 On 05/02/2009 Bond Future      |        |      | Sell     | 62               | 0.00           |
| R157 On 05/02/2009 Bond Future      |        |      | Buy      | 62               | 83,676.48      |
| <b>jOption On Nov 2009 R186 7.5</b> |        |      |          |                  |                |
| R186 On 05/11/2009 Bond Future      | 7.50   | Call | Sell     | 5,000            | 0.00           |
| R186 On 05/11/2009 Bond Future      | 7.50   | Call | Buy      | 5,000            | 0.00           |

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

|                                      |      |    |        |
|--------------------------------------|------|----|--------|
| \$ / R On 12/06/2009 Currency Future | Buy  | 1  | 10.60  |
| \$ / R On 12/06/2009 Currency Future | Sell | 1  | 0.00   |
| \$ / R On 12/06/2009 Currency Future | Sell | 50 | 0.00   |
| \$ / R On 12/06/2009 Currency Future | Buy  | 50 | 530.50 |

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

|                                      |      |    |        |
|--------------------------------------|------|----|--------|
| \$ / R On 16/03/2009 Currency Future | Buy  | 1  | 10.20  |
| \$ / R On 16/03/2009 Currency Future | Sell | 1  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Sell | 3  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 3  | 30.71  |
| \$ / R On 16/03/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 5  | 50.96  |
| \$ / R On 16/03/2009 Currency Future | Buy  | 8  | 83.10  |
| \$ / R On 16/03/2009 Currency Future | Sell | 8  | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 10 | 103.50 |
| \$ / 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 | 102.54 |
| \$ / R On 16/03/2009 Currency Future | Buy  | 18 | 187.08 |
| \$ / R On 16/03/2009 Currency Future | Sell | 18 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 19 | 195.89 |
| \$ / R On 16/03/2009 Currency Future | Sell | 19 | 0.00   |
| \$ / 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 | 203.38 |
| \$ / R On 16/03/2009 Currency Future | Buy  | 20 | 207.47 |
| \$ / R On 16/03/2009 Currency Future | Sell | 30 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 30 | 304.84 |
| \$ / R On 16/03/2009 Currency Future | Sell | 30 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 30 | 304.84 |
| \$ / R On 16/03/2009 Currency Future | Buy  | 30 | 311.40 |
| \$ / R On 16/03/2009 Currency Future | Sell | 30 | 0.00   |
| \$ / R On 16/03/2009 Currency Future | Buy  | 44 | 455.40 |

| <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 |               |            | Sell            | 44                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 50                      | 517.84                |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 50                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 50                      | 520.42                |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 50                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 73                      | 757.01                |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 73                      | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 100                     | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 100                     | 1,035.00              |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 100                     | 1,037.50              |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 100                     | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 500                     | 5,181.15              |
| \$ / 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                     | 5,181.15              |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 500                     | 5,140.20              |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 500                     | 5,134.20              |
| \$ / 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                     | 5,132.70              |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 500                     | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 1,000                   | 10,363.30             |
| \$ / 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                   | 10,350.30             |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 1,000                   | 10,375.00             |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 1,000                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 2,000                   | 20,728.60             |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 2,000                   | 0.00                  |
| \$ / R On 16/03/2009 Currency Future |               |            | Buy             | 3,000                   | 30,591.00             |
| \$ / R On 16/03/2009 Currency Future |               |            | Sell            | 3,000                   | 0.00                  |

**Mar 2009 £ / R Currency Future**

|                                     |      |     |          |
|-------------------------------------|------|-----|----------|
| £ / R On 16/03/2009 Currency Future | Buy  | 4   | 60.58    |
| £ / R On 16/03/2009 Currency Future | Sell | 4   | 0.00     |
| £ / R On 16/03/2009 Currency Future | Buy  | 50  | 754.00   |
| £ / R On 16/03/2009 Currency Future | Sell | 50  | 0.00     |
| £ / R On 16/03/2009 Currency Future | Sell | 300 | 0.00     |
| £ / R On 16/03/2009 Currency Future | Buy  | 300 | 4,474.32 |

**Mar 2009 € / R Currency Future**

|                                     |      |    |        |
|-------------------------------------|------|----|--------|
| € / R On 16/03/2009 Currency Future | Sell | 23 | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 23 | 313.49 |
| € / R On 16/03/2009 Currency Future | Buy  | 70 | 941.43 |
| € / R On 16/03/2009 Currency Future | Sell | 70 | 0.00   |
| € / R On 16/03/2009 Currency Future | Sell | 70 | 0.00   |
| € / R On 16/03/2009 Currency Future | Buy  | 70 | 938.91 |

**May 2009 R153 Future**

|                                |      |     |            |
|--------------------------------|------|-----|------------|
| R153 On 07/05/2009 Bond Future | Sell | 652 | 0.00       |
| R153 On 07/05/2009 Bond Future | Buy  | 652 | 716,992.79 |

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

|                                      |      |   |       |
|--------------------------------------|------|---|-------|
| \$ / R On 14/09/2009 Currency Future | Buy  | 3 | 32.27 |
| \$ / R On 14/09/2009 Currency Future | Sell | 3 | 0.00  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5 | 0.00  |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5 | 53.78 |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5 | 53.83 |
| \$ / R On 14/09/2009 Currency Future | Sell | 5 | 0.00  |

**Grand Total for Daily Detailed Turnover:****19,613****3,437,363.90**