



# Derivatives Daily Detailed Turnover Report

Date of Printout: 01/04/2009

<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>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	29.48
<b>jOption On Sep 2009 \$ / R 10.4</b>					
\$ / R On 14/09/2009 Currency Future	10.40	Call	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call	Buy	200	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call	Sell	400	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call	Buy	400	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.64
\$ / 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	9.53
\$ / R On 12/06/2009 Currency Future			Buy	1	9.55
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.73
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.11
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00

\$ / R On 12/06/2009 Currency Future	Buy	2	19.06
\$ / R On 12/06/2009 Currency Future	Buy	2	19.06
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	28.61
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	47.75
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	47.80
\$ / R On 12/06/2009 Currency Future	Sell	6	0.00
\$ / R On 12/06/2009 Currency Future	Buy	6	57.32
\$ / R On 12/06/2009 Currency Future	Buy	10	95.52
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	95.40
\$ / 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	95.48
\$ / R On 12/06/2009 Currency Future	Buy	10	95.68
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	97.20
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	15	143.06
\$ / R On 12/06/2009 Currency Future	Sell	15	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	191.40
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	21	0.00
\$ / R On 12/06/2009 Currency Future	Buy	21	202.23
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	238.25
\$ / R On 12/06/2009 Currency Future	Buy	25	240.78
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	240.56
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	289.63

<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	30	0.00
\$ / R On 12/06/2009 Currency Future			Buy	30	289.50
\$ / R On 12/06/2009 Currency Future			Sell	30	0.00
\$ / R On 12/06/2009 Currency Future			Sell	46	0.00
\$ / R On 12/06/2009 Currency Future			Buy	46	440.42
\$ / R On 12/06/2009 Currency Future			Sell	50	0.00
\$ / R On 12/06/2009 Currency Future			Buy	50	477.26
\$ / R On 12/06/2009 Currency Future			Buy	59	568.17
\$ / R On 12/06/2009 Currency Future			Sell	59	0.00
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	953.06
\$ / R On 12/06/2009 Currency Future			Buy	100	956.86
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	125	1,202.41
\$ / R On 12/06/2009 Currency Future			Sell	125	0.00
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Buy	200	1,973.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,389.38
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	500	4,784.05
\$ / R On 12/06/2009 Currency Future			Buy	500	4,784.05
\$ / R On 12/06/2009 Currency Future			Sell	500	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,739.00
\$ / R On 12/06/2009 Currency Future			Sell	1,764	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,764	16,881.48
\$ / R On 12/06/2009 Currency Future			Buy	1,764	16,881.48
\$ / R On 12/06/2009 Currency Future			Sell	1,764	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,764	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,764	16,881.48

\$ / R On 12/06/2009 Currency Future	Buy	2,000	19,347.80
\$ / R On 12/06/2009 Currency Future	Sell	2,000	0.00

**Jun 2009 £ / R Currency Future**

£ / R On 12/06/2009 Currency Future	Buy	3	41.22
£ / R On 12/06/2009 Currency Future	Sell	3	0.00
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	68.70
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	68.75
£ / R On 12/06/2009 Currency Future	Sell	10	0.00
£ / R On 12/06/2009 Currency Future	Buy	10	137.00
£ / R On 12/06/2009 Currency Future	Sell	25	0.00
£ / R On 12/06/2009 Currency Future	Buy	25	345.42
£ / R On 12/06/2009 Currency Future	Sell	200	0.00
£ / R On 12/06/2009 Currency Future	Buy	200	2,740.00
£ / R On 12/06/2009 Currency Future	Sell	6,400	0.00
£ / R On 12/06/2009 Currency Future	Buy	6,400	88,128.00
£ / R On 12/06/2009 Currency Future	Sell	6,400	0.00
£ / R On 12/06/2009 Currency Future	Buy	6,400	88,128.00
£ / R On 12/06/2009 Currency Future	Buy	6,400	88,128.00
£ / R On 12/06/2009 Currency Future	Sell	6,400	0.00

**Jun 2009 € / R Currency Future**

€ / R On 12/06/2009 Currency Future	Buy	4	50.59
€ / R On 12/06/2009 Currency Future	Sell	4	0.00
€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	63.60
€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	63.50
€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	63.80
€ / R On 12/06/2009 Currency Future	Buy	10	126.80
€ / R On 12/06/2009 Currency Future	Sell	10	0.00
€ / R On 12/06/2009 Currency Future	Buy	10	126.50

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			Buy	10	126.50
€ / R On 12/06/2009 Currency Future			Sell	10	0.00
€ / R On 12/06/2009 Currency Future			Buy	20	253.00
€ / R On 12/06/2009 Currency Future			Sell	20	0.00
€ / R On 12/06/2009 Currency Future			Buy	50	632.50
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Sell	250	0.00
€ / R On 12/06/2009 Currency Future			Buy	250	3,176.88
€ / R On 12/06/2009 Currency Future			Buy	1,950	24,745.50
€ / R On 12/06/2009 Currency Future			Buy	1,950	24,745.50
€ / R On 12/06/2009 Currency Future			Sell	1,950	0.00
€ / R On 12/06/2009 Currency Future			Sell	1,950	0.00
€ / R On 12/06/2009 Currency Future			Buy	1,950	24,745.50
€ / R On 12/06/2009 Currency Future			Sell	1,950	0.00
<b>May 2009 R157 Future</b>					
R157 On 07/05/2009 Bond Future			Sell	50	0.00
R157 On 07/05/2009 Bond Future			Buy	50	62,577.26
<b>May 2009 R186 Future</b>					
R186 On 07/05/2009 Bond Future			Sell	50	0.00
R186 On 07/05/2009 Bond Future			Buy	50	60,104.30
R186 On 07/05/2009 Bond Future			Sell	50	0.00
R186 On 07/05/2009 Bond Future			Buy	50	59,646.73
<b>Sep 2009 \$ / R Currency Future</b>					
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	98.00
\$ / R On 14/09/2009 Currency Future			Sell	70	0.00
\$ / R On 14/09/2009 Currency Future			Buy	70	679.35
\$ / R On 14/09/2009 Currency Future			Sell	140	0.00

\$ / R On 14/09/2009 Currency Future

Buy

140

1,360.10

**Grand Total for Daily Detailed Turnover:**

**37,132**

**632,052.18**