



# Derivatives Daily Detailed Turnover Report

Date of Printout: 12/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 R157 Future</b>					
R157 On 06/08/2009 Bond Future			Sell	1,600	0.00
R157 On 06/08/2009 Bond Future			Buy	1,600	2,068,978.08
<b>Aug 2009 R203 Future</b>					
R203 On 06/08/2009 Bond Future			Buy	1,570	1,565,117.30
R203 On 06/08/2009 Bond Future			Sell	1,570	0.00
<b>Aug 2009 R206 Future</b>					
R206 On 06/08/2009 Bond Future			Buy	122	118,578.53
R206 On 06/08/2009 Bond Future			Sell	122	0.00
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Buy	10	82.95
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	150	1,239.00
\$ / R On 14/12/2009 Currency Future			Sell	150	0.00
\$ / R On 14/12/2009 Currency Future			Buy	200	2,323.50
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Buy	200	2,319.60
€ / R On 14/12/2009 Currency Future			Sell	200	0.00

<b>jOption On Sep 2009 \$ / R 7.6 F</b>						
\$ / R On 14/09/2009 Currency Future	7.60	Put	Sell	200		0.00
\$ / R On 14/09/2009 Currency Future	7.60	Put	Buy	200		0.00
<b>jOption On Sep 2009 \$ / R 7.9 F</b>						
\$ / R On 14/09/2009 Currency Future	7.90	Put	Sell	25		0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put	Sell	25		0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put	Sell	25		0.00
<b>jOption On Sep 2009 \$ / R 8.15</b>						
\$ / R On 14/09/2009 Currency Future	8.15	Call	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call	Sell	25		0.00
<b>jOption On Sep 2009 \$ / R 8.15</b>						
\$ / R On 14/09/2009 Currency Future	8.15	Put	Sell	25		0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put	Buy	25		0.00
<b>jOption On Sep 2009 \$ / R 8.4 C</b>						
\$ / R On 14/09/2009 Currency Future	8.40	Call	Sell	25		0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call	Sell	25		0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call	Buy	25		0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call	Sell	25		0.00
<b>jOption On Sep 2009 \$ / R 8.95</b>						
\$ / R On 14/09/2009 Currency Future	8.95	Call	Sell	200		0.00
\$ / R On 14/09/2009 Currency Future	8.95	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			Sell	3		0.00
\$ / R On 12/06/2009 Currency Future			Sell	5		0.00
\$ / R On 12/06/2009 Currency Future			Buy	10		79.96
\$ / R On 12/06/2009 Currency Future			Sell	10		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 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	80.00
\$ / R On 12/06/2009 Currency Future			Buy	28	223.90
\$ / R On 12/06/2009 Currency Future			Sell	28	0.00
\$ / R On 12/06/2009 Currency Future			Buy	60	479.65
\$ / R On 12/06/2009 Currency Future			Sell	60	0.00
\$ / R On 12/06/2009 Currency Future			Sell	75	0.00
\$ / R On 12/06/2009 Currency Future			Buy	75	599.25
\$ / R On 12/06/2009 Currency Future			Buy	100	818.90
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	100	818.90
\$ / R On 12/06/2009 Currency Future			Sell	100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	150	1,202.63
\$ / R On 12/06/2009 Currency Future			Sell	150	0.00
\$ / R On 12/06/2009 Currency Future			Buy	159	1,273.43
\$ / R On 12/06/2009 Currency Future			Sell	195	0.00
\$ / R On 12/06/2009 Currency Future			Buy	195	1,560.00
\$ / R On 12/06/2009 Currency Future			Sell	272	0.00
\$ / R On 12/06/2009 Currency Future			Buy	272	2,177.22
\$ / R On 12/06/2009 Currency Future			Sell	400	0.00
\$ / R On 12/06/2009 Currency Future			Buy	400	3,217.60
\$ / R On 12/06/2009 Currency Future			Buy	831	6,650.49
\$ / R On 12/06/2009 Currency Future			Sell	831	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,100	8,782.95
\$ / R On 12/06/2009 Currency Future			Sell	1,100	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,115	8,908.85
\$ / R On 12/06/2009 Currency Future			Sell	1,115	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,339	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,339	10,701.96
\$ / R On 12/06/2009 Currency Future			Sell	1,339	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,339	10,691.92

\$ / R On 12/06/2009 Currency Future	Buy	1,890	15,167.25
\$ / R On 12/06/2009 Currency Future	Sell	1,890	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3,389	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3,389	27,239.09
\$ / R On 12/06/2009 Currency Future	Sell	40,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	40,000	320,000.00

**Jun 2009 £ / R Currency Future**

£ / R On 12/06/2009 Currency Future	Buy	9	118.69
£ / R On 12/06/2009 Currency Future	Sell	9	0.00

**Jun 2009 € / R Currency Future**

€ / R On 12/06/2009 Currency Future	Sell	12	0.00
€ / R On 12/06/2009 Currency Future	Buy	12	134.83

**Jun-09 to Sep-09 ZAUS Spread**

\$ / 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	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	159	26.97

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

\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.10
\$ / R On 14/09/2009 Currency Future	Buy	1	8.21
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.25
\$ / R On 14/09/2009 Currency Future	Buy	2	16.29
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.29
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	24.39
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	24.49
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	32.78
\$ / R On 14/09/2009 Currency Future	Buy	5	41.00

<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			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.65
\$ / R On 14/09/2009 Currency Future			Buy	5	40.73
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	81.45
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	81.43
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	122.13
\$ / R On 14/09/2009 Currency Future			Buy	20	164.08
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	24	195.51
\$ / R On 14/09/2009 Currency Future			Sell	24	0.00
\$ / R On 14/09/2009 Currency Future			Buy	25	202.27
\$ / R On 14/09/2009 Currency Future			Sell	25	0.00
\$ / R On 14/09/2009 Currency Future			Sell	28	0.00
\$ / R On 14/09/2009 Currency Future			Buy	28	228.09
\$ / R On 14/09/2009 Currency Future			Buy	30	244.51
\$ / R On 14/09/2009 Currency Future			Sell	30	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	408.71
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	408.71
\$ / R On 14/09/2009 Currency Future			Sell	60	0.00
\$ / R On 14/09/2009 Currency Future			Buy	60	489.10
\$ / R On 14/09/2009 Currency Future			Sell	70	0.00
\$ / R On 14/09/2009 Currency Future			Buy	70	572.68
\$ / R On 14/09/2009 Currency Future			Sell	75	0.00
\$ / R On 14/09/2009 Currency Future			Buy	75	610.09
\$ / R On 14/09/2009 Currency Future			Buy	100	818.90

\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	818.90
\$ / R On 14/09/2009 Currency Future	Buy	109	882.98
\$ / R On 14/09/2009 Currency Future	Sell	109	0.00
\$ / R On 14/09/2009 Currency Future	Sell	110	0.00
\$ / R On 14/09/2009 Currency Future	Buy	110	899.86
\$ / R On 14/09/2009 Currency Future	Sell	110	0.00
\$ / R On 14/09/2009 Currency Future	Buy	110	891.08
\$ / R On 14/09/2009 Currency Future	Buy	110	891.08
\$ / R On 14/09/2009 Currency Future	Sell	110	0.00
\$ / R On 14/09/2009 Currency Future	Sell	150	0.00
\$ / R On 14/09/2009 Currency Future	Buy	150	1,222.67
\$ / R On 14/09/2009 Currency Future	Sell	159	0.00
\$ / R On 14/09/2009 Currency Future	Sell	195	0.00
\$ / R On 14/09/2009 Currency Future	Buy	195	1,583.40
\$ / R On 14/09/2009 Currency Future	Buy	200	1,628.44
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Buy	200	1,662.00
\$ / R On 14/09/2009 Currency Future	Buy	200	1,628.44
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Buy	200	1,626.20
\$ / R On 14/09/2009 Currency Future	Sell	400	0.00
\$ / R On 14/09/2009 Currency Future	Sell	400	0.00
\$ / R On 14/09/2009 Currency Future	Buy	400	3,256.88
\$ / R On 14/09/2009 Currency Future	Buy	400	3,264.48
\$ / R On 14/09/2009 Currency Future	Sell	700	0.00
\$ / R On 14/09/2009 Currency Future	Sell	700	0.00
\$ / R On 14/09/2009 Currency Future	Buy	700	5,707.94
\$ / R On 14/09/2009 Currency Future	Buy	700	5,700.94
\$ / R On 14/09/2009 Currency Future	Sell	831	0.00
\$ / R On 14/09/2009 Currency Future	Sell	831	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	831	6,777.30
\$ / R On 14/09/2009 Currency Future			Buy	831	6,768.99
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,147.60
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,144.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,189.50
\$ / R On 14/09/2009 Currency Future			Sell	1,100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,100	8,944.32
\$ / R On 14/09/2009 Currency Future			Buy	1,115	9,067.40
\$ / R On 14/09/2009 Currency Future			Sell	1,115	0.00
\$ / R On 14/09/2009 Currency Future			Sell	1,228	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,228	10,061.86
\$ / R On 14/09/2009 Currency Future			Sell	1,890	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,890	15,452.64
\$ / R On 14/09/2009 Currency Future			Buy	1,890	15,433.74
\$ / R On 14/09/2009 Currency Future			Sell	1,890	0.00
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,366.80
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,366.40
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,182.40
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/09/2009 Currency Future			Sell	3,389	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3,389	27,738.97
\$ / R On 14/09/2009 Currency Future			Sell	40,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	40,000	325,628.00
<b>Sep 2009 £ / R Currency Future</b>					
£ / R On 14/09/2009 Currency Future			Buy	9	120.90

£ / R On 14/09/2009 Currency Future	Sell	9	0.00
£ / R On 14/09/2009 Currency Future	Sell	60	0.00
£ / R On 14/09/2009 Currency Future	Buy	60	807.60
<b>Sep 2009 € / R Currency Future</b>			
€ / R On 14/09/2009 Currency Future	Sell	5	0.00
€ / R On 14/09/2009 Currency Future	Buy	5	57.24
€ / R On 14/09/2009 Currency Future	Buy	12	137.29
€ / R On 14/09/2009 Currency Future	Sell	12	0.00
<b>Sep 2009 ZAAD / R Currency F</b>			
ZAAD On 14/09/2009 Currency Future	Sell	200	0.00
ZAAD On 14/09/2009 Currency Future	Buy	200	1,662.00
ZAAD On 14/09/2009 Currency Future	Buy	200	1,662.00
ZAAD On 14/09/2009 Currency Future	Sell	200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>		<b>123,364</b>	<b>4,719,872.45</b>