



# Derivatives Daily Detailed Turnover Report

Date of Printout: 25/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 GOVI Future</b>					
GOVI On 06/08/2009 jGovi			Sell	4	0.00
GOVI On 06/08/2009 jGovi			Buy	4	11,703.20
<b>Aug 2009 R157 Future</b>					
R157 On 06/08/2009 Bond Future			Sell	500	0.00
R157 On 06/08/2009 Bond Future			Buy	500	647,634.70
<b>Aug 2009 R186 Future</b>					
R186 On 06/08/2009 Bond Future			Sell	114	0.00
R186 On 06/08/2009 Bond Future			Buy	114	131,460.55
R186 On 06/08/2009 Bond Future			Sell	400	0.00
R186 On 06/08/2009 Bond Future			Buy	400	461,265.08
<b>Aug 2009 R204 Future</b>					
R204 On 06/08/2009 Bond Future			Sell	700	0.00
R204 On 06/08/2009 Bond Future			Buy	700	668,045.98
<b>Aug 2009 R209 Future</b>					
R209 On 06/08/2009 Bond Future			Buy	100	78,494.32
R209 On 06/08/2009 Bond Future			Sell	100	0.00
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Buy	500	4,163.30

\$ / R On 14/12/2009 Currency Future		Sell		500	0.00
\$ / R On 14/12/2009 Currency Future		Buy		1,500	12,519.75
\$ / R On 14/12/2009 Currency Future		Sell		1,500	0.00
\$ / R On 14/12/2009 Currency Future		Sell		1,500	0.00
\$ / R On 14/12/2009 Currency Future		Buy		1,500	12,521.25

**Dec 2009 £ / R Currency Futuri**

£ / R On 14/12/2009 Currency Future		Sell		1	0.00
£ / R On 14/12/2009 Currency Future		Buy		1	13.62
£ / R On 14/12/2009 Currency Future		Buy		2	27.10
£ / R On 14/12/2009 Currency Future		Sell		2	0.00

**Dec 2009 € / R Currency Futuri**

€ / R On 14/12/2009 Currency Future		Sell		45	0.00
€ / R On 14/12/2009 Currency Future		Buy		45	523.63
€ / R On 14/12/2009 Currency Future		Sell		50	0.00
€ / R On 14/12/2009 Currency Future		Buy		50	579.71
€ / R On 14/12/2009 Currency Future		Sell		200	0.00
€ / R On 14/12/2009 Currency Future		Buy		200	2,321.00
€ / R On 14/12/2009 Currency Future		Buy		200	2,315.80
€ / R On 14/12/2009 Currency Future		Sell		200	0.00

**jOption On Sep 2009 \$ / R 8.3 €**

\$ / R On 14/09/2009 Currency Future	8.30	Call	Buy	1,000	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call	Buy	1,000	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call	Sell	1,000	0.00

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

\$ / R On 14/09/2009 Currency Future		Buy		1	8.16
\$ / R On 14/09/2009 Currency Future		Sell		1	0.00
\$ / R On 14/09/2009 Currency Future		Buy		2	16.32
\$ / R On 14/09/2009 Currency Future		Sell		2	0.00
\$ / R On 14/09/2009 Currency Future		Buy		4	32.70
\$ / R On 14/09/2009 Currency Future		Sell		4	0.00
\$ / R On 14/09/2009 Currency Future		Buy		4	32.64
\$ / R On 14/09/2009 Currency Future		Sell		4	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	4	32.65
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	32.76
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.97
\$ / 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	40.99
\$ / R On 14/09/2009 Currency Future			Buy	5	40.88
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	40.90
\$ / 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	40.87
\$ / R On 14/09/2009 Currency Future			Buy	5	40.99
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.01
\$ / R On 14/09/2009 Currency Future			Buy	5	41.01
\$ / 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	10	82.00
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	14	114.65
\$ / R On 14/09/2009 Currency Future			Sell	14	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	123.02
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	164.00
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	29	236.64
\$ / R On 14/09/2009 Currency Future			Sell	29	0.00
\$ / R On 14/09/2009 Currency Future			Sell	30	0.00

\$ / R On 14/09/2009 Currency Future	Buy	30	245.09
\$ / R On 14/09/2009 Currency Future	Buy	30	245.40
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	328.12
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	328.40
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	410.26
\$ / R On 14/09/2009 Currency Future	Sell	60	0.00
\$ / R On 14/09/2009 Currency Future	Buy	60	492.60
\$ / R On 14/09/2009 Currency Future	Sell	65	0.00
\$ / R On 14/09/2009 Currency Future	Sell	65	0.00
\$ / R On 14/09/2009 Currency Future	Buy	65	533.29
\$ / R On 14/09/2009 Currency Future	Buy	65	533.81
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	820.05
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	814.50
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Buy	200	1,629.38
\$ / R On 14/09/2009 Currency Future	Buy	244	2,000.80
\$ / R On 14/09/2009 Currency Future	Sell	244	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,181.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00

**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	13.37
£ / R On 14/09/2009 Currency Future	Sell	2	0.00
£ / R On 14/09/2009 Currency Future	Buy	2	26.70
£ / R On 14/09/2009 Currency Future	Buy	3	40.26
£ / R On 14/09/2009 Currency Future	Sell	3	0.00
£ / R On 14/09/2009 Currency Future	Sell	20	0.00
£ / R On 14/09/2009 Currency Future	Buy	20	266.41

<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	25	334.22
£ / R On 14/09/2009 Currency Future			Sell	25	0.00
<b>Sep 2009 € / R Currency Future</b>					
€ / R On 14/09/2009 Currency Future			Sell	1	0.00
€ / R On 14/09/2009 Currency Future			Buy	1	11.42
€ / R On 14/09/2009 Currency Future			Sell	7	0.00
€ / R On 14/09/2009 Currency Future			Buy	7	79.87
€ / R On 14/09/2009 Currency Future			Buy	80	910.40
€ / R On 14/09/2009 Currency Future			Sell	80	0.00
€ / R On 14/09/2009 Currency Future			Buy	525	6,008.89
€ / R On 14/09/2009 Currency Future			Sell	525	0.00
€ / R On 14/09/2009 Currency Future			Buy	525	6,009.83
€ / R On 14/09/2009 Currency Future			Sell	525	0.00
<b>Sep 2009 ZAAD / R Currency F</b>					
ZAAD On 14/09/2009 Currency Future			Buy	15,000	97,575.00
ZAAD On 14/09/2009 Currency Future			Sell	15,000	0.00
ZAAD On 14/09/2009 Currency Future			Sell	25,000	0.00
ZAAD On 14/09/2009 Currency Future			Buy	25,000	162,575.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>51,176</b>	<b>2,325,206.19</b>