



# Derivatives Daily Detailed Turnover Report

Date of Printout: 11/06/2009

| <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>Aug 2009 R157 Future</b>            |               |            |                 |                         |                       |
| R157 On 06/08/2009 Bond Future         |               |            | Buy             | 34                      | 43,958.45             |
| R157 On 06/08/2009 Bond Future         |               |            | Sell            | 34                      | 0.00                  |
| <b>Dec 2009 \$ / R Currency Future</b> |               |            |                 |                         |                       |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 1                       | 8.27                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 2                       | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 2                       | 16.63                 |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 25                      | 208.10                |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 25                      | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 100                     | 831.84                |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 100                     | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 100                     | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 100                     | 832.80                |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 110                     | 915.13                |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 110                     | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 215                     | 1,791.60              |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 215                     | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 300                     | 0.00                  |
| \$ / R On 14/12/2009 Currency Future   |               |            | Buy             | 300                     | 2,504.25              |
| \$ / R On 14/12/2009 Currency Future   |               |            | Sell            | 3,220                   | 0.00                  |

|   |      |      |      |       |           |
|---|------|------|------|-------|-----------|
| \$ / R On 14/12/2009 Currency Future    |      |      | Buy  | 3,220 | 26,788.47 |
| <b>Dec 2009 £ / R Currency Future</b>   |      |      |      |       |           |
| £ / R On 14/12/2009 Currency Future     |      |      | Sell | 700   | 0.00      |
| £ / R On 14/12/2009 Currency Future     |      |      | Buy  | 700   | 9,565.50  |
| £ / R On 14/12/2009 Currency Future     |      |      | Buy  | 1,450 | 19,827.45 |
| £ / R On 14/12/2009 Currency Future     |      |      | Sell | 1,450 | 0.00      |
| <b>Dec 2009 € / R Currency Future</b>   |      |      |      |       |           |
| € / R On 14/12/2009 Currency Future     |      |      | Sell | 150   | 0.00      |
| € / R On 14/12/2009 Currency Future     |      |      | Buy  | 150   | 1,741.89  |
| <b>jOption On Sep 2009 \$ / R 7.95</b>  |      |      |      |       |           |
| \$ / R On 14/09/2009 Currency Future    | 7.95 | Put  | Buy  | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 7.95 | Put  | Sell | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 7.95 | Put  | Sell | 100   | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 7.95 | Put  | Buy  | 100   | 0.00      |
| <b>jOption On Sep 2009 \$ / R 8.2 C</b> |      |      |      |       |           |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Call | Sell | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Call | Buy  | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Call | Buy  | 100   | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Call | Sell | 100   | 0.00      |
| <b>jOption On Sep 2009 \$ / R 8.2 F</b> |      |      |      |       |           |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Put  | Sell | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Put  | Buy  | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Put  | Buy  | 100   | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.20 | Put  | Sell | 100   | 0.00      |
| <b>jOption On Sep 2009 \$ / R 8.45</b>  |      |      |      |       |           |
| \$ / R On 14/09/2009 Currency Future    | 8.45 | Call | Sell | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.45 | Call | Buy  | 40    | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.45 | Call | Sell | 100   | 0.00      |
| \$ / R On 14/09/2009 Currency Future    | 8.45 | Call | Buy  | 100   | 0.00      |
| <b>Jun 2009 \$ / R Currency Future</b>  |      |      |      |       |           |
| \$ / R On 12/06/2009 Currency Future    |      |      | Sell | 0     | 0.00      |

| Contract                             | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------------------|--------|-----|----------|------------------|----------------|
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 0                | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 1                | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 1                | 8.02           |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 5                | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 5                | 40.40          |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 10               | 80.49          |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 10               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 15               | 121.19         |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 15               | 120.68         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 15               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 15               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 25               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 25               | 201.46         |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 25               | 201.27         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 25               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 40               | 321.80         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 40               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 40               | 321.90         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 40               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 50               | 402.23         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 50               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 50               | 402.38         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 50               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 57               | 460.73         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 57               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 60               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 60               | 481.83         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 75               | 0.00           |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 75               | 603.38         |
| \$ / R On 12/06/2009 Currency Future |        |     | Buy      | 90               | 727.02         |
| \$ / R On 12/06/2009 Currency Future |        |     | Sell     | 90               | 0.00           |

|                                      |      |       |           |
|--------------------------------------|------|-------|-----------|
| \$ / R On 12/06/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 100   | 804.45    |
| \$ / R On 12/06/2009 Currency Future | Buy  | 100   | 803.06    |
| \$ / R On 12/06/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 100   | 799.30    |
| \$ / R On 12/06/2009 Currency Future | Buy  | 100   | 804.51    |
| \$ / R On 12/06/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 100   | 822.55    |
| \$ / R On 12/06/2009 Currency Future | Buy  | 110   | 884.95    |
| \$ / R On 12/06/2009 Currency Future | Sell | 110   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 111   | 896.87    |
| \$ / R On 12/06/2009 Currency Future | Sell | 150   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 150   | 1,211.85  |
| \$ / R On 12/06/2009 Currency Future | Sell | 200   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 200   | 1,606.10  |
| \$ / R On 12/06/2009 Currency Future | Sell | 215   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 215   | 1,734.84  |
| \$ / R On 12/06/2009 Currency Future | Buy  | 250   | 2,007.63  |
| \$ / R On 12/06/2009 Currency Future | Sell | 250   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Sell | 264   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 264   | 2,121.24  |
| \$ / R On 12/06/2009 Currency Future | Buy  | 300   | 2,423.70  |
| \$ / R On 12/06/2009 Currency Future | Sell | 300   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 320   | 2,574.40  |
| \$ / R On 12/06/2009 Currency Future | Sell | 320   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 465   | 3,740.93  |
| \$ / R On 12/06/2009 Currency Future | Sell | 465   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Sell | 490   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 490   | 3,951.16  |
| \$ / R On 12/06/2009 Currency Future | Sell | 528   | 0.00      |
| \$ / R On 12/06/2009 Currency Future | Buy  | 528   | 4,242.48  |
| \$ / R On 12/06/2009 Currency Future | Buy  | 2,000 | 16,226.40 |

| Contract                              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---------------------------------------|--------|-----|----------|------------------|----------------|
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 2,000            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 2,485            | 20,016.68      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 2,485            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 2,500            | 20,111.25      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 2,500            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 3,220            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 3,220            | 25,903.29      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 4,800            | 38,688.00      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 4,800            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 4,800            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 4,800            | 38,712.00      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 5,500            | 44,387.75      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 5,500            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 5,658            | 0.00           |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 5,658            | 45,546.90      |
| \$ / R On 12/06/2009 Currency Future  |        |     | Buy      | 26,850           | 215,967.98     |
| \$ / R On 12/06/2009 Currency Future  |        |     | Sell     | 26,850           | 0.00           |
| <b>Jun 2009 £ / R Currency Future</b> |        |     |          |                  |                |
| £ / R On 12/06/2009 Currency Future   |        |     | Sell     | 10               | 0.00           |
| £ / R On 12/06/2009 Currency Future   |        |     | Buy      | 10               | 132.54         |
| £ / R On 12/06/2009 Currency Future   |        |     | Sell     | 10               | 0.00           |
| £ / R On 12/06/2009 Currency Future   |        |     | Buy      | 10               | 132.46         |
| £ / R On 12/06/2009 Currency Future   |        |     | Sell     | 35               | 0.00           |
| £ / R On 12/06/2009 Currency Future   |        |     | Buy      | 35               | 463.30         |
| £ / R On 12/06/2009 Currency Future   |        |     | Buy      | 172              | 2,273.84       |
| £ / R On 12/06/2009 Currency Future   |        |     | Sell     | 172              | 0.00           |
| £ / R On 12/06/2009 Currency Future   |        |     | Buy      | 193              | 2,551.46       |
| £ / R On 12/06/2009 Currency Future   |        |     | Sell     | 193              | 0.00           |
| £ / R On 12/06/2009 Currency Future   |        |     | Buy      | 280              | 3,701.60       |
| £ / R On 12/06/2009 Currency Future   |        |     | Sell     | 280              | 0.00           |

|                                     |      |        |            |
|-------------------------------------|------|--------|------------|
| £ / R On 12/06/2009 Currency Future | Buy  | 500    | 6,608.55   |
| £ / R On 12/06/2009 Currency Future | Sell | 500    | 0.00       |
| £ / R On 12/06/2009 Currency Future | Buy  | 700    | 9,261.35   |
| £ / R On 12/06/2009 Currency Future | Sell | 700    | 0.00       |
| £ / R On 12/06/2009 Currency Future | Buy  | 1,450  | 19,183.79  |
| £ / R On 12/06/2009 Currency Future | Sell | 1,450  | 0.00       |
| £ / R On 12/06/2009 Currency Future | Sell | 13,880 | 0.00       |
| £ / R On 12/06/2009 Currency Future | Buy  | 13,880 | 184,062.68 |

**Jun 2009 € / R Currency Future**

|                                     |      |       |           |
|-------------------------------------|------|-------|-----------|
| € / R On 12/06/2009 Currency Future | Buy  | 7     | 79.10     |
| € / R On 12/06/2009 Currency Future | Sell | 7     | 0.00      |
| € / R On 12/06/2009 Currency Future | Sell | 15    | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 15    | 168.62    |
| € / R On 12/06/2009 Currency Future | Buy  | 32    | 361.34    |
| € / R On 12/06/2009 Currency Future | Sell | 32    | 0.00      |
| € / R On 12/06/2009 Currency Future | Sell | 100   | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 100   | 1,124.15  |
| € / R On 12/06/2009 Currency Future | Sell | 150   | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 150   | 1,689.60  |
| € / R On 12/06/2009 Currency Future | Sell | 150   | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 150   | 1,686.84  |
| € / R On 12/06/2009 Currency Future | Buy  | 202   | 2,273.71  |
| € / R On 12/06/2009 Currency Future | Sell | 202   | 0.00      |
| € / R On 12/06/2009 Currency Future | Sell | 250   | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 250   | 2,814.00  |
| € / R On 12/06/2009 Currency Future | Buy  | 250   | 2,821.53  |
| € / R On 12/06/2009 Currency Future | Sell | 250   | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 360   | 4,052.16  |
| € / R On 12/06/2009 Currency Future | Sell | 360   | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 572   | 6,455.65  |
| € / R On 12/06/2009 Currency Future | Sell | 572   | 0.00      |
| € / R On 12/06/2009 Currency Future | Sell | 6,817 | 0.00      |
| € / R On 12/06/2009 Currency Future | Buy  | 6,817 | 77,032.10 |

| <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>Jun 2009 ZAAD / R Currency F</b>    |               |            |                 |                         |                       |
| ZAAD On 12/06/2009 Currency Future     |               |            | Buy             | 200                     | 1,310.84              |
| ZAAD On 12/06/2009 Currency Future     |               |            | Sell            | 200                     | 0.00                  |
| ZAAD On 12/06/2009 Currency Future     |               |            | Sell            | 3,000                   | 0.00                  |
| ZAAD On 12/06/2009 Currency Future     |               |            | Buy             | 3,000                   | 19,674.90             |
| ZAAD On 12/06/2009 Currency Future     |               |            | Sell            | 3,000                   | 0.00                  |
| ZAAD On 12/06/2009 Currency Future     |               |            | Buy             | 3,000                   | 19,670.10             |
| <b>Jun-09 to Sep-09 ZAUS Spreac</b>    |               |            |                 |                         |                       |
| \$ / R On 12/06/2009 Currency Future   |               |            | Buy             | 111                     | 15.76                 |
| <b>Sep 2009 \$ / R Currency Futuri</b> |               |            |                 |                         |                       |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 1                       | 8.20                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 1                       | 8.19                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 1                       | 8.17                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 1                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 2                       | 16.34                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 2                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 2                       | 16.27                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 2                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 2                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 2                       | 16.30                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 2                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 2                       | 16.25                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 3                       | 24.37                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 3                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 3                       | 24.44                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 3                       | 0.00                  |
| \$ / R On 14/09/2009 Currency Future   |               |            | Buy             | 4                       | 32.71                 |
| \$ / R On 14/09/2009 Currency Future   |               |            | Sell            | 4                       | 0.00                  |

|                                      |      |    |        |
|--------------------------------------|------|----|--------|
| \$ / R On 14/09/2009 Currency Future | Sell | 4  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 4  | 32.69  |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5  | 40.75  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5  | 41.00  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5  | 41.00  |
| \$ / 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  | 40.68  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5  | 40.98  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5  | 40.74  |
| \$ / 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  | 40.74  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 5  | 40.74  |
| \$ / R On 14/09/2009 Currency Future | Sell | 5  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 6  | 49.16  |
| \$ / R On 14/09/2009 Currency Future | Sell | 6  | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 10 | 81.98  |
| \$ / R On 14/09/2009 Currency Future | Sell | 10 | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Sell | 15 | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 15 | 122.88 |
| \$ / R On 14/09/2009 Currency Future | Sell | 15 | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 15 | 123.33 |
| \$ / R On 14/09/2009 Currency Future | Buy  | 15 | 122.18 |
| \$ / R On 14/09/2009 Currency Future | Sell | 15 | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 20 | 162.94 |
| \$ / R On 14/09/2009 Currency Future | Sell | 20 | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Sell | 25 | 0.00   |
| \$ / R On 14/09/2009 Currency Future | Buy  | 25 | 203.85 |



| Contract                             | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------------------|--------|-----|----------|------------------|----------------|
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 25               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 25               | 204.45         |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 40               | 327.80         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 40               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 40               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 40               | 327.68         |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 50               | 407.00         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 50               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 50               | 409.75         |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 50               | 409.62         |
| \$ / 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      | 55               | 447.34         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 55               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 60               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 60               | 490.70         |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 75               | 614.39         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 75               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 90               | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 90               | 740.15         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 100              | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 100              | 816.88         |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 100              | 822.49         |
| \$ / 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              | 100.00         |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 100              | 822.55         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 100              | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 100              | 819.37         |
| \$ / R On 14/09/2009 Currency Future |        |     | Sell     | 100              | 0.00           |
| \$ / R On 14/09/2009 Currency Future |        |     | Buy      | 100              | 819.44         |

|                                      |      |       |           |
|--------------------------------------|------|-------|-----------|
| \$ / 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   | 819.24    |
| \$ / R On 14/09/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 100   | 814.75    |
| \$ / R On 14/09/2009 Currency Future | Buy  | 100   | 814.09    |
| \$ / R On 14/09/2009 Currency Future | Sell | 100   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Sell | 111   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 150   | 1,233.30  |
| \$ / R On 14/09/2009 Currency Future | Sell | 150   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 200   | 1,635.68  |
| \$ / R On 14/09/2009 Currency Future | Sell | 200   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 250   | 2,044.60  |
| \$ / R On 14/09/2009 Currency Future | Sell | 250   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Sell | 264   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 264   | 2,161.37  |
| \$ / R On 14/09/2009 Currency Future | Buy  | 320   | 2,621.41  |
| \$ / R On 14/09/2009 Currency Future | Sell | 320   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 465   | 3,809.23  |
| \$ / R On 14/09/2009 Currency Future | Sell | 465   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 528   | 4,317.46  |
| \$ / R On 14/09/2009 Currency Future | Sell | 528   | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Sell | 1,000 | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 1,000 | 8,205.00  |
| \$ / R On 14/09/2009 Currency Future | Buy  | 1,070 | 8,765.98  |
| \$ / R On 14/09/2009 Currency Future | Sell | 1,070 | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Sell | 2,000 | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 2,000 | 16,302.60 |
| \$ / R On 14/09/2009 Currency Future | Buy  | 2,485 | 20,358.36 |
| \$ / R On 14/09/2009 Currency Future | Sell | 2,485 | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Sell | 2,485 | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 2,485 | 20,358.36 |
| \$ / R On 14/09/2009 Currency Future | Sell | 2,485 | 0.00      |
| \$ / R On 14/09/2009 Currency Future | Buy  | 2,485 | 20,322.33 |

| Contract                              | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---------------------------------------|--------|-----|----------|------------------|----------------|
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 2,500            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 2,500            | 20,486.75      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 2,500            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 2,500            | 20,481.00      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 3,500            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 3,500            | 28,755.65      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 4,000            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 4,000            | 32,747.60      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 4,800            | 39,252.00      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 4,800            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 4,800            | 39,240.00      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 4,800            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 5,500            | 45,100.00      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 5,500            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 5,658            | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 5,658            | 46,353.17      |
| \$ / R On 14/09/2009 Currency Future  |        |     | Sell     | 26,850           | 0.00           |
| \$ / R On 14/09/2009 Currency Future  |        |     | Buy      | 26,850           | 219,858.54     |
| <b>Sep 2009 £ / R Currency Futuri</b> |        |     |          |                  |                |
| £ / R On 14/09/2009 Currency Future   |        |     | Buy      | 10               | 134.90         |
| £ / R On 14/09/2009 Currency Future   |        |     | Sell     | 10               | 0.00           |
| £ / R On 14/09/2009 Currency Future   |        |     | Buy      | 35               | 471.80         |
| £ / R On 14/09/2009 Currency Future   |        |     | Sell     | 35               | 0.00           |
| £ / R On 14/09/2009 Currency Future   |        |     | Sell     | 172              | 0.00           |
| £ / R On 14/09/2009 Currency Future   |        |     | Buy      | 172              | 2,313.40       |
| £ / R On 14/09/2009 Currency Future   |        |     | Buy      | 193              | 2,595.85       |
| £ / R On 14/09/2009 Currency Future   |        |     | Sell     | 193              | 0.00           |
| £ / R On 14/09/2009 Currency Future   |        |     | Buy      | 280              | 3,766.00       |
| £ / R On 14/09/2009 Currency Future   |        |     | Sell     | 280              | 0.00           |
| £ / R On 14/09/2009 Currency Future   |        |     | Buy      | 500              | 6,726.85       |

