



Derivatives Daily Detailed Turnover Report

Date of Printout: 22/07/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 R157 Future					
R157 On 06/08/2009 Bond Future			Buy	2,959	3,811,682.90
R157 On 06/08/2009 Bond Future			Sell	2,959	0.00
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Buy	7,544	8,634,285.28
R186 On 06/08/2009 Bond Future			Sell	7,544	0.00
Aug 2009 R204 Future					
R204 On 06/08/2009 Bond Future			Sell	360	0.00
R204 On 06/08/2009 Bond Future			Buy	360	341,362.51
Aug 2009 R207 Future					
R207 On 06/08/2009 Bond Future			Buy	600	529,181.76
R207 On 06/08/2009 Bond Future			Sell	600	0.00
Aug 2009 R208 Future					
R208 On 06/08/2009 Bond Future			Buy	120	102,895.81
R208 On 06/08/2009 Bond Future			Sell	120	0.00
Aug 2009 R209 Future					
R209 On 06/08/2009 Bond Future			Buy	3,023	2,352,436.33
R209 On 06/08/2009 Bond Future			Sell	3,023	0.00
Dec 2009 \$ / R Currency Futur					

\$ / R On 14/12/2009 Currency Future	Sell	1	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1	7.95
\$ / R On 14/12/2009 Currency Future	Buy	10	79.73
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	161.14
\$ / R On 14/12/2009 Currency Future	Sell	20	0.00
\$ / R On 14/12/2009 Currency Future	Buy	20	160.94
\$ / R On 14/12/2009 Currency Future	Sell	65	0.00
\$ / R On 14/12/2009 Currency Future	Buy	65	520.78
\$ / R On 14/12/2009 Currency Future	Buy	730	5,830.88
\$ / R On 14/12/2009 Currency Future	Sell	730	0.00
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,975.60

Dec 2009 £ / R Currency Future

£ / R On 14/12/2009 Currency Future	Buy	10	131.32
£ / R On 14/12/2009 Currency Future	Sell	10	0.00
£ / R On 14/12/2009 Currency Future	Buy	300	3,924.00
£ / R On 14/12/2009 Currency Future	Sell	300	0.00

Mar 2010 \$ / R Currency Future

\$ / R On 15/03/2010 Currency Future	Sell	1	0.00
\$ / R On 15/03/2010 Currency Future	Buy	1	8.11
\$ / R On 15/03/2010 Currency Future	Buy	10	81.50
\$ / R On 15/03/2010 Currency Future	Sell	10	0.00

Mar 2010 € / R Currency Future

€ / R On 15/03/2010 Currency Future	Sell	30	0.00
€ / R On 15/03/2010 Currency Future	Buy	30	348.00

Nov 2009 R157 Future

R157 On 05/11/2009 Bond Future	Sell	2,959	0.00
R157 On 05/11/2009 Bond Future	Buy	2,959	3,680,582.04

Nov 2009 R186 Future

R186 On 05/11/2009 Bond Future	Buy	7,544	8,798,410.28
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/11/2009 Bond Future			Sell	7,544	0.00
Nov 2009 R204 Future					
R204 On 05/11/2009 Bond Future			Buy	360	347,869.15
R204 On 05/11/2009 Bond Future			Sell	360	0.00
Nov 2009 R207 Future					
R207 On 05/11/2009 Bond Future			Buy	600	539,252.10
R207 On 05/11/2009 Bond Future			Sell	600	0.00
Nov 2009 R208 Future					
R208 On 05/11/2009 Bond Future			Sell	120	0.00
R208 On 05/11/2009 Bond Future			Buy	120	100,769.74
Nov 2009 R209 Future					
R209 On 05/11/2009 Bond Future			Buy	3,023	2,301,932.27
R209 On 05/11/2009 Bond Future			Sell	3,023	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	7.87
\$ / R On 14/09/2009 Currency Future			Buy	1	7.85
\$ / 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	1	7.85
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	7.89
\$ / R On 14/09/2009 Currency Future			Buy	1	7.87
\$ / 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	1	7.92
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	15.66

\$ / 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	15.70
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	15.66
\$ / R On 14/09/2009 Currency Future	Buy	2	15.67
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	23.54
\$ / R On 14/09/2009 Currency Future	Buy	3	23.54
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	23.55
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	23.73
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.28
\$ / R On 14/09/2009 Currency Future	Buy	4	31.49
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.45
\$ / 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	31.28
\$ / R On 14/09/2009 Currency Future	Buy	4	31.60
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.67
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.12
\$ / R On 14/09/2009 Currency Future	Buy	5	39.35
\$ / 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	39.15
\$ / 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	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	5	39.10
\$ / R On 14/09/2009 Currency Future			Buy	5	39.25
\$ / R On 14/09/2009 Currency Future			Buy	5	39.18
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	39.30
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	39.25
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Buy	7	55.50
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	62.68
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	62.70
\$ / R On 14/09/2009 Currency Future			Sell	9	0.00
\$ / R On 14/09/2009 Currency Future			Buy	9	70.65
\$ / R On 14/09/2009 Currency Future			Sell	9	0.00
\$ / R On 14/09/2009 Currency Future			Buy	9	70.83
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	78.44
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	78.30
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	78.33
\$ / R On 14/09/2009 Currency Future			Buy	10	78.74
\$ / R On 14/09/2009 Currency Future			Buy	10	79.19
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	79.29
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00

\$ / R On 14/09/2009 Currency Future	Buy	10	79.23
\$ / R On 14/09/2009 Currency Future	Sell	12	0.00
\$ / R On 14/09/2009 Currency Future	Buy	12	94.21
\$ / R On 14/09/2009 Currency Future	Buy	14	110.81
\$ / R On 14/09/2009 Currency Future	Sell	14	0.00
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	117.75
\$ / R On 14/09/2009 Currency Future	Buy	15	118.88
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	16	125.97
\$ / R On 14/09/2009 Currency Future	Sell	16	0.00
\$ / R On 14/09/2009 Currency Future	Buy	17	133.67
\$ / R On 14/09/2009 Currency Future	Sell	17	0.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	157.16
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	157.35
\$ / R On 14/09/2009 Currency Future	Buy	20	156.51
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	156.84
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	156.84
\$ / R On 14/09/2009 Currency Future	Buy	20	156.35
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	157.24
\$ / R On 14/09/2009 Currency Future	Buy	20	157.00
\$ / R On 14/09/2009 Currency Future	Buy	25	196.58
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Buy	25	196.00
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	235.26

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	30	0.00
\$ / R On 14/09/2009 Currency Future			Sell	35	0.00
\$ / R On 14/09/2009 Currency Future			Buy	35	274.44
\$ / R On 14/09/2009 Currency Future			Sell	45	0.00
\$ / R On 14/09/2009 Currency Future			Buy	45	356.74
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	393.15
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	391.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	394.30
\$ / 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	394.45
\$ / R On 14/09/2009 Currency Future			Buy	50	392.91
\$ / R On 14/09/2009 Currency Future			Buy	57	445.71
\$ / R On 14/09/2009 Currency Future			Sell	57	0.00
\$ / R On 14/09/2009 Currency Future			Sell	73	0.00
\$ / R On 14/09/2009 Currency Future			Buy	73	570.60
\$ / R On 14/09/2009 Currency Future			Buy	96	750.73
\$ / R On 14/09/2009 Currency Future			Sell	96	0.00
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	781.70
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	784.22
\$ / R On 14/09/2009 Currency Future			Buy	130	1,019.08
\$ / R On 14/09/2009 Currency Future			Sell	130	0.00
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,565.14
\$ / R On 14/09/2009 Currency Future			Buy	200	1,583.52
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00

\$ / R On 14/09/2009 Currency Future	Sell	235	0.00
\$ / R On 14/09/2009 Currency Future	Buy	235	1,858.85
\$ / R On 14/09/2009 Currency Future	Buy	250	1,960.18
\$ / R On 14/09/2009 Currency Future	Sell	250	0.00
\$ / R On 14/09/2009 Currency Future	Sell	640	0.00
\$ / R On 14/09/2009 Currency Future	Buy	640	5,014.40
\$ / R On 14/09/2009 Currency Future	Buy	1,000	7,861.80
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	9,996.50
\$ / 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	7,996.50

Sep 2009 £ / R Currency Futuri

£ / R On 14/09/2009 Currency Future	Buy	1	12.85
£ / R On 14/09/2009 Currency Future	Sell	1	0.00
£ / R On 14/09/2009 Currency Future	Sell	2	0.00
£ / R On 14/09/2009 Currency Future	Buy	2	25.95
£ / R On 14/09/2009 Currency Future	Buy	3	38.84
£ / R On 14/09/2009 Currency Future	Sell	3	0.00
£ / R On 14/09/2009 Currency Future	Buy	5	64.20
£ / R On 14/09/2009 Currency Future	Sell	5	0.00
£ / R On 14/09/2009 Currency Future	Buy	5	64.39
£ / R On 14/09/2009 Currency Future	Buy	5	64.50
£ / 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	Sell	10	0.00
£ / R On 14/09/2009 Currency Future	Buy	10	128.30
£ / R On 14/09/2009 Currency Future	Buy	10	129.20
£ / R On 14/09/2009 Currency Future	Sell	10	0.00
£ / R On 14/09/2009 Currency Future	Sell	11	0.00
£ / R On 14/09/2009 Currency Future	Buy	11	141.90
£ / R On 14/09/2009 Currency Future	Buy	20	257.06
£ / R On 14/09/2009 Currency Future	Sell	20	0.00
£ / R On 14/09/2009 Currency Future	Buy	20	258.45

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/09/2009 Currency Future			Sell	20	0.00
£ / R On 14/09/2009 Currency Future			Buy	30	386.70
£ / R On 14/09/2009 Currency Future			Sell	30	0.00
£ / R On 14/09/2009 Currency Future			Sell	50	0.00
£ / R On 14/09/2009 Currency Future			Buy	50	647.42
£ / R On 14/09/2009 Currency Future			Buy	60	772.05
£ / R On 14/09/2009 Currency Future			Sell	60	0.00
£ / R On 14/09/2009 Currency Future			Sell	78	0.00
£ / R On 14/09/2009 Currency Future			Buy	78	1,005.81
£ / R On 14/09/2009 Currency Future			Sell	78	0.00
£ / R On 14/09/2009 Currency Future			Buy	78	1,004.87
£ / R On 14/09/2009 Currency Future			Sell	200	0.00
£ / R On 14/09/2009 Currency Future			Buy	200	2,568.20
£ / R On 14/09/2009 Currency Future			Buy	1,000	12,897.60
£ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
Sep 2009 € / R Currency Future					
€ / R On 14/09/2009 Currency Future			Buy	5	55.71
€ / 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			Sell	5	0.00
€ / R On 14/09/2009 Currency Future			Buy	5	55.55
€ / R On 14/09/2009 Currency Future			Buy	5	55.52
€ / R On 14/09/2009 Currency Future			Sell	10	0.00
€ / R On 14/09/2009 Currency Future			Buy	10	112.20
€ / R On 14/09/2009 Currency Future			Sell	13	0.00
€ / R On 14/09/2009 Currency Future			Buy	13	144.83
€ / R On 14/09/2009 Currency Future			Buy	20	225.04
€ / R On 14/09/2009 Currency Future			Sell	20	0.00
€ / R On 14/09/2009 Currency Future			Sell	20	0.00
€ / R On 14/09/2009 Currency Future			Buy	20	222.00

€ / R On 14/09/2009 Currency Future	Sell	20	0.00
€ / R On 14/09/2009 Currency Future	Buy	20	222.59
€ / R On 14/09/2009 Currency Future	Buy	90	1,003.76
€ / R On 14/09/2009 Currency Future	Sell	90	0.00
Sep 2009 ZAAD / R Currency F			
ZAAD On 14/09/2009 Currency Future	Buy	20,000	127,864.00
ZAAD On 14/09/2009 Currency Future	Sell	20,000	0.00

Grand Total for Daily Detailed Turnover: 59,126 31,759,270.59