



Derivatives Daily Detailed Turnover Report

Date of Prinout: 30/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 R204 Future					
R204 On 06/08/2009 Bond Future			Sell	35	0.00
R204 On 06/08/2009 Bond Future			Buy	35	33,309.64
Aug 2009 R209 Future					
R209 On 06/08/2009 Bond Future			Buy	27	21,163.98
R209 On 06/08/2009 Bond Future			Sell	27	0.00
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.99
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	23.97
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	80.42
\$ / R On 14/12/2009 Currency Future			Buy	10	80.32
\$ / R On 14/12/2009 Currency Future			Buy	67	537.31
\$ / R On 14/12/2009 Currency Future			Sell	67	0.00
\$ / R On 14/12/2009 Currency Future			Sell	67	0.00
\$ / R On 14/12/2009 Currency Future			Buy	67	537.31
\$ / R On 14/12/2009 Currency Future			Sell	200	0.00

\$ / R On 14/12/2009 Currency Future	Buy	200	1,597.66
\$ / R On 14/12/2009 Currency Future	Buy	250	1,989.50
\$ / R On 14/12/2009 Currency Future	Sell	250	0.00
\$ / R On 14/12/2009 Currency Future	Sell	340	0.00
\$ / R On 14/12/2009 Currency Future	Buy	340	2,740.30

Dec 2009 £ / R Currency Future

£ / R On 14/12/2009 Currency Future	Buy	3	39.90
£ / R On 14/12/2009 Currency Future	Sell	3	0.00
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	200	2,629.50
£ / R On 14/12/2009 Currency Future	Buy	250	3,304.75
£ / R On 14/12/2009 Currency Future	Sell	250	0.00
£ / R On 14/12/2009 Currency Future	Buy	400	5,300.00
£ / R On 14/12/2009 Currency Future	Sell	400	0.00

Dec 2009 € / R Currency Future

€ / R On 14/12/2009 Currency Future	Buy	8	90.68
€ / R On 14/12/2009 Currency Future	Sell	8	0.00
€ / R On 14/12/2009 Currency Future	Sell	8	0.00
€ / R On 14/12/2009 Currency Future	Buy	8	90.60
€ / R On 14/12/2009 Currency Future	Buy	250	2,827.50
€ / R On 14/12/2009 Currency Future	Sell	250	0.00

Sep 2009 \$ / R Currency Future

\$ / 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	Buy	1	7.89
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	7.83
\$ / 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	7.80
\$ / R On 14/09/2009 Currency Future	Buy	1	7.89
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	7.87

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / 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			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	15.76
\$ / 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	15.69
\$ / 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	15.80
\$ / 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	15.78
\$ / R On 14/09/2009 Currency Future			Buy	2	15.76
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	15.62
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2	15.78
\$ / R On 14/09/2009 Currency Future			Buy	2	15.79
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	23.46
\$ / R On 14/09/2009 Currency Future			Buy	3	23.40
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	23.48
\$ / R On 14/09/2009 Currency Future			Sell	3	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	31.48
\$ / 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	31.57

\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	31.46
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / 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	Buy	5	39.20
\$ / 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	39.10
\$ / R On 14/09/2009 Currency Future	Buy	5	39.35
\$ / R On 14/09/2009 Currency Future	Buy	5	39.44
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.45
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.49
\$ / R On 14/09/2009 Currency Future	Buy	5	39.05
\$ / 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	39.00
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.51
\$ / R On 14/09/2009 Currency Future	Buy	5	39.46
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	55.06
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	54.74
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8	62.76
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
\$ / R On 14/09/2009 Currency Future	Buy	8	62.48
\$ / R On 14/09/2009 Currency Future	Sell	8	0.00
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	78.78

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	10	78.40
\$ / R On 14/09/2009 Currency Future			Buy	10	78.45
\$ / 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			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	78.16
\$ / 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	78.93
\$ / R On 14/09/2009 Currency Future			Buy	10	78.80
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	78.93
\$ / R On 14/09/2009 Currency Future			Buy	15	118.46
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Sell	15	0.00
\$ / R On 14/09/2009 Currency Future			Buy	15	118.26
\$ / R On 14/09/2009 Currency Future			Buy	16	126.04
\$ / R On 14/09/2009 Currency Future			Sell	16	0.00
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	157.50
\$ / R On 14/09/2009 Currency Future			Buy	20	157.42
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	157.57
\$ / 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	156.58
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	20	157.41
\$ / R On 14/09/2009 Currency Future			Buy	20	156.53
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Sell	23	0.00

\$ / R On 14/09/2009 Currency Future	Buy	23	179.63
\$ / R On 14/09/2009 Currency Future	Buy	25	196.11
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Buy	29	227.51
\$ / R On 14/09/2009 Currency Future	Sell	29	0.00
\$ / R On 14/09/2009 Currency Future	Sell	29	0.00
\$ / R On 14/09/2009 Currency Future	Buy	29	227.04
\$ / R On 14/09/2009 Currency Future	Sell	34	0.00
\$ / R On 14/09/2009 Currency Future	Buy	34	267.60
\$ / R On 14/09/2009 Currency Future	Buy	35	273.70
\$ / R On 14/09/2009 Currency Future	Sell	35	0.00
\$ / R On 14/09/2009 Currency Future	Buy	36	284.00
\$ / R On 14/09/2009 Currency Future	Sell	36	0.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	394.00
\$ / R On 14/09/2009 Currency Future	Sell	65	0.00
\$ / R On 14/09/2009 Currency Future	Buy	65	512.36
\$ / R On 14/09/2009 Currency Future	Sell	67	0.00
\$ / R On 14/09/2009 Currency Future	Buy	67	537.31
\$ / R On 14/09/2009 Currency Future	Sell	70	0.00
\$ / R On 14/09/2009 Currency Future	Buy	70	546.70
\$ / R On 14/09/2009 Currency Future	Sell	72	0.00
\$ / R On 14/09/2009 Currency Future	Buy	72	563.22
\$ / R On 14/09/2009 Currency Future	Sell	90	0.00
\$ / R On 14/09/2009 Currency Future	Buy	90	701.87
\$ / R On 14/09/2009 Currency Future	Buy	100	787.67
\$ / 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	783.34
\$ / 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	779.76
\$ / R On 14/09/2009 Currency Future	Buy	100	786.50
\$ / R On 14/09/2009 Currency Future	Buy	120	945.01

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	120	0.00
\$ / R On 14/09/2009 Currency Future			Buy	125	986.30
\$ / R On 14/09/2009 Currency Future			Sell	125	0.00
\$ / R On 14/09/2009 Currency Future			Sell	400	0.00
\$ / R On 14/09/2009 Currency Future			Buy	400	3,122.00
\$ / R On 14/09/2009 Currency Future			Buy	400	3,126.20
\$ / 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	3,130.20
\$ / R On 14/09/2009 Currency Future			Buy	1,000	7,897.50
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,250	9,828.13
\$ / R On 14/09/2009 Currency Future			Sell	1,250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	17,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	17,000	134,065.40
Sep 2009 £ / R Currency Future					
£ / R On 14/09/2009 Currency Future			Buy	1	13.10
£ / R On 14/09/2009 Currency Future			Sell	1	0.00
£ / R On 14/09/2009 Currency Future			Buy	2	26.00
£ / R On 14/09/2009 Currency Future			Sell	2	0.00
£ / R On 14/09/2009 Currency Future			Sell	3	0.00
£ / R On 14/09/2009 Currency Future			Buy	3	38.87
£ / R On 14/09/2009 Currency Future			Sell	3	0.00
£ / R On 14/09/2009 Currency Future			Buy	3	39.24
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Buy	5	64.60
£ / R On 14/09/2009 Currency Future			Sell	5	0.00
£ / R On 14/09/2009 Currency Future			Buy	5	65.27
£ / R On 14/09/2009 Currency Future			Buy	5	65.25
£ / R On 14/09/2009 Currency Future			Sell	5	0.00

£ / R On 14/09/2009 Currency Future	Buy	15	197.35
£ / R On 14/09/2009 Currency Future	Sell	15	0.00
£ / R On 14/09/2009 Currency Future	Buy	15	195.30
£ / R On 14/09/2009 Currency Future	Sell	15	0.00
£ / R On 14/09/2009 Currency Future	Sell	50	0.00
£ / R On 14/09/2009 Currency Future	Buy	50	649.78

Sep 2009 € / R Currency Future

€ / 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	11.15
€ / R On 14/09/2009 Currency Future	Buy	1	11.14
€ / R On 14/09/2009 Currency Future	Buy	1	11.06
€ / R On 14/09/2009 Currency Future	Sell	1	0.00
€ / R On 14/09/2009 Currency Future	Buy	1	11.03
€ / R On 14/09/2009 Currency Future	Sell	1	0.00
€ / R On 14/09/2009 Currency Future	Buy	5	55.55
€ / 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	55.58
€ / R On 14/09/2009 Currency Future	Sell	572	0.00
€ / R On 14/09/2009 Currency Future	Buy	572	6,349.83
€ / R On 14/09/2009 Currency Future	Buy	6,500	72,196.15
€ / R On 14/09/2009 Currency Future	Sell	6,500	0.00

Grand Total for Daily Detailed Turnover:

31,406

330,441.71