



Derivatives Daily Detailed Turnover Report

Date of Printout: 07/07/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 R157 Future					
R157 On 06/08/2009 Bond Future			Sell	134	0.00
R157 On 06/08/2009 Bond Future			Buy	134	170,979.60
R157 On 06/08/2009 Bond Future			Buy	1,269	1,620,882.66
R157 On 06/08/2009 Bond Future			Sell	1,269	0.00
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Buy	200	225,526.60
R186 On 06/08/2009 Bond Future			Sell	200	0.00
R186 On 06/08/2009 Bond Future			Buy	250	279,544.70
R186 On 06/08/2009 Bond Future			Sell	250	0.00
Mar 2010 £ / R Currency Future					
£ / R On 15/03/2010 Currency Future			Sell	3	0.00
£ / R On 15/03/2010 Currency Future			Buy	3	40.81
Sep 2009 \$ / R Currency Future					
\$ / R On 14/09/2009 Currency Future			Buy	1	8.09
\$ / 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	8.13
\$ / R On 14/09/2009 Currency Future			Buy	1	8.11
\$ / 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	16.12
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.20
\$ / R On 14/09/2009 Currency Future	Buy	4	32.30
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	40.60
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00
\$ / R On 14/09/2009 Currency Future	Buy	7	56.69
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	80.60
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	121.80
\$ / R On 14/09/2009 Currency Future	Buy	40	324.22
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Sell	60	0.00
\$ / R On 14/09/2009 Currency Future	Buy	60	487.20
\$ / R On 14/09/2009 Currency Future	Buy	100	808.10
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	235	1,908.20
\$ / R On 14/09/2009 Currency Future	Sell	235	0.00
\$ / R On 14/09/2009 Currency Future	Buy	300	2,423.34
\$ / R On 14/09/2009 Currency Future	Sell	300	0.00
\$ / R On 14/09/2009 Currency Future	Buy	315	2,540.16
\$ / R On 14/09/2009 Currency Future	Sell	315	0.00
\$ / R On 14/09/2009 Currency Future	Sell	400	0.00
\$ / R On 14/09/2009 Currency Future	Buy	400	3,245.20
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,093.00
\$ / 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	8,091.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,130.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	5,500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5,500	44,528.00
\$ / R On 14/09/2009 Currency Future			Sell	5,500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5,500	44,539.00
\$ / R On 14/09/2009 Currency Future			Buy	8,500	68,813.45
\$ / R On 14/09/2009 Currency Future			Sell	8,500	0.00
Sep 2009 £ / R Currency Future					
£ / R On 14/09/2009 Currency Future			Buy	200	2,624.28
£ / R On 14/09/2009 Currency Future			Sell	200	0.00
Sep 2009 € / R Currency Future					
€ / R On 14/09/2009 Currency Future			Sell	220	0.00
€ / R On 14/09/2009 Currency Future			Buy	220	2,484.57
€ / R On 14/09/2009 Currency Future			Sell	220	0.00
€ / R On 14/09/2009 Currency Future			Buy	220	2,494.80
Sep 2009 ZAAD / R Currency F					
ZAAD On 14/09/2009 Currency Future			Sell	313	0.00
ZAAD On 14/09/2009 Currency Future			Buy	313	2,002.61
Grand Total for Daily Detailed Turnover:				26,807	2,500,900.14