



# Derivatives Daily Detailed Turnover Report

Date of Prinout: 05/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 R204 Future</b>					
R204 On 06/08/2009 Bond Future			Buy	3	2,841.28
R204 On 06/08/2009 Bond Future			Sell	3	0.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Sell	5	0.00
€ / R On 14/12/2009 Currency Future			Buy	5	58.60
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.06
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	8.05
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	3	24.25
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	32.20
\$ / R On 12/06/2009 Currency Future			Buy	5	40.56
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	40.29

\$ / R On 12/06/2009 Currency Future	Buy	5	40.31
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	40.00
\$ / R On 12/06/2009 Currency Future	Buy	10	79.50
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	80.30
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	80.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Sell	20	0.00
\$ / R On 12/06/2009 Currency Future	Buy	20	160.00
\$ / R On 12/06/2009 Currency Future	Buy	20	160.11
\$ / R On 12/06/2009 Currency Future	Buy	40	324.00
\$ / R On 12/06/2009 Currency Future	Sell	40	0.00
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	402.88
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	801.85
\$ / R On 12/06/2009 Currency Future	Buy	100	801.85
\$ / R On 12/06/2009 Currency Future	Buy	100	801.85
\$ / 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	200	1,591.10
\$ / R On 12/06/2009 Currency Future	Sell	200	0.00
\$ / R On 12/06/2009 Currency Future	Sell	500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	500	4,047.00
\$ / R On 12/06/2009 Currency Future	Sell	500	0.00
\$ / R On 12/06/2009 Currency Future	Buy	500	4,047.25
\$ / R On 12/06/2009 Currency Future	Buy	1,000	7,992.50
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,000	8,063.00
\$ / R On 12/06/2009 Currency Future	Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future	Buy	1,500	11,991.15

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Sell	1,500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,500	12,055.05
\$ / R On 12/06/2009 Currency Future			Sell	1,500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,000	16,119.00
\$ / R On 12/06/2009 Currency Future			Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,000	16,117.00
\$ / R On 12/06/2009 Currency Future			Sell	2,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	2,500	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,500	20,000.75
<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	129.00
<b>Jun 2009 € / R Currency Future</b>					
€ / R On 12/06/2009 Currency Future			Sell	2	0.00
€ / R On 12/06/2009 Currency Future			Buy	2	22.61
<b>Sep 2009 \$ / R Currency Future</b>					
\$ / R On 14/09/2009 Currency Future			Buy	4	32.82
\$ / 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	40.55
\$ / 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	40.79
\$ / 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			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	81.80
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00

\$ / R On 14/09/2009 Currency Future	Buy	10	81.45
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	10	82.00
\$ / R On 14/09/2009 Currency Future	Buy	10	80.95
\$ / R On 14/09/2009 Currency Future	Sell	10	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	243.00
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	246.60
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	60	493.12
\$ / R On 14/09/2009 Currency Future	Sell	60	0.00
\$ / R On 14/09/2009 Currency Future	Sell	80	0.00
\$ / R On 14/09/2009 Currency Future	Buy	80	656.00
\$ / R On 14/09/2009 Currency Future	Buy	100	817.03
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Sell	2,500	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2,500	20,418.25

**Sep 2009 £ / R Currency Futuri**

£ / R On 14/09/2009 Currency Future	Buy	2	26.26
£ / 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	39.47
£ / R On 14/09/2009 Currency Future	Sell	3	0.00
£ / R On 14/09/2009 Currency Future	Buy	3	39.30
£ / R On 14/09/2009 Currency Future	Buy	5	65.75
£ / 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	65.71
£ / R On 14/09/2009 Currency Future	Buy	10	131.65
£ / 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	197.10
£ / R On 14/09/2009 Currency Future	Buy	20	262.90
£ / R On 14/09/2009 Currency Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/09/2009 Currency Future			Buy	60	793.61
£ / R On 14/09/2009 Currency Future			Sell	60	0.00
£ / R On 14/09/2009 Currency Future			Sell	100	0.00
£ / R On 14/09/2009 Currency Future			Buy	100	1,317.60
<b>Sep 2009 € / R Currency Futur</b>					
€ / R On 14/09/2009 Currency Future			Buy	65	747.50
€ / R On 14/09/2009 Currency Future			Sell	65	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,366</b>	<b>136,125.47</b>