



Derivatives Daily Detailed Turnover Report

Date of Printout: 08/07/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2009 ALBI Future					
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Sell	4	0.00
ALBI On 06/08/2009 Index Future			Buy	4	0.00
Aug 2009 R186 Future					
R186 On 06/08/2009 Bond Future			Buy	13	1,374.50
R186 On 06/08/2009 Bond Future			Sell	13	0.00
R186 On 06/08/2009 Bond Future			Sell	13	0.00
R186 On 06/08/2009 Bond Future			Sell	13	0.00
R186 On 06/08/2009 Bond Future			Buy	13	14,659.23
R186 On 06/08/2009 Bond Future			Buy	13	1,374.50
R186 On 06/08/2009 Bond Future			Sell	1,000	0.00
R186 On 06/08/2009 Bond Future			Buy	1,000	1,126,700.70
Dec 2009 \$ / R Currency Future					
\$ / R On 14/12/2009 Currency Future			Buy	5	42.03

\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	42.00
\$ / R On 14/12/2009 Currency Future	Buy	5	41.75
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	83.83

Dec 2009 £ / R Currency Future

£ / R On 14/12/2009 Currency Future	Buy	300	4,045.17
£ / R On 14/12/2009 Currency Future	Sell	300	0.00

Mar 2010 \$ / R Currency Future

\$ / R On 15/03/2010 Currency Future	Buy	4	34.15
\$ / R On 15/03/2010 Currency Future	Sell	4	0.00
\$ / R On 15/03/2010 Currency Future	Buy	4	34.14
\$ / R On 15/03/2010 Currency Future	Sell	4	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	8.24
\$ / R On 14/09/2009 Currency Future	Buy	2	16.41
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.45
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	24.66
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	32.88
\$ / R On 14/09/2009 Currency Future	Buy	4	32.89
\$ / 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	32.89
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	32.88
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	41.18

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / 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	41.12
\$ / R On 14/09/2009 Currency Future			Buy	5	41.21
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.18
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.10
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.09
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.21
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Buy	5	41.15
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Sell	6	0.00
\$ / R On 14/09/2009 Currency Future			Buy	6	49.50
\$ / R On 14/09/2009 Currency Future			Buy	9	74.17
\$ / R On 14/09/2009 Currency Future			Sell	9	0.00
\$ / R On 14/09/2009 Currency Future			Buy	9	74.35
\$ / R On 14/09/2009 Currency Future			Sell	9	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	82.12
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	82.50
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	82.34
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	82.84
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	82.41
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00

\$ / R On 14/09/2009 Currency Future	Buy	12	99.05
\$ / R On 14/09/2009 Currency Future	Sell	12	0.00
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	123.66
\$ / R On 14/09/2009 Currency Future	Buy	15	123.38
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	164.35
\$ / 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	165.17
\$ / R On 14/09/2009 Currency Future	Buy	20	164.98
\$ / 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	164.98
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	165.16
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	164.55
\$ / R On 14/09/2009 Currency Future	Buy	24	197.41
\$ / R On 14/09/2009 Currency Future	Sell	24	0.00
\$ / R On 14/09/2009 Currency Future	Buy	35	288.53
\$ / R On 14/09/2009 Currency Future	Sell	35	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	330.45
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Buy	40	329.24
\$ / 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	330.73
\$ / R On 14/09/2009 Currency Future	Buy	40	330.01
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	412.40
\$ / R On 14/09/2009 Currency Future	Buy	50	412.45
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	821.70
\$ / R On 14/09/2009 Currency Future			Buy	100	827.25
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	821.60
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	122	1,001.25
\$ / R On 14/09/2009 Currency Future			Sell	122	0.00
\$ / R On 14/09/2009 Currency Future			Buy	150	1,232.93
\$ / R On 14/09/2009 Currency Future			Sell	150	0.00
\$ / R On 14/09/2009 Currency Future			Sell	150	0.00
\$ / R On 14/09/2009 Currency Future			Buy	150	1,240.50
\$ / R On 14/09/2009 Currency Future			Buy	155	1,278.63
\$ / R On 14/09/2009 Currency Future			Sell	155	0.00
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,645.80
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,645.00
\$ / R On 14/09/2009 Currency Future			Buy	200	1,646.60
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Sell	300	0.00
\$ / R On 14/09/2009 Currency Future			Buy	300	2,484.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,136.45
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,348.00
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	2,000	16,344.00
\$ / R On 14/09/2009 Currency Future			Sell	2,000	0.00
Sep 2009 £ / R Currency Future					
£ / 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	66.25
£ / R On 14/09/2009 Currency Future	Buy	5	66.28
Sep 2009 € / R Currency Future			
€ / R On 14/09/2009 Currency Future	Sell	2	0.00
€ / R On 14/09/2009 Currency Future	Buy	2	22.94
€ / R On 14/09/2009 Currency Future	Sell	5	0.00
€ / R On 14/09/2009 Currency Future	Buy	5	57.55
€ / R On 14/09/2009 Currency Future	Sell	5	0.00
€ / R On 14/09/2009 Currency Future	Buy	5	57.06
€ / R On 14/09/2009 Currency Future	Sell	7	0.00
€ / R On 14/09/2009 Currency Future	Buy	7	80.36
€ / R On 14/09/2009 Currency Future	Buy	10	114.11
€ / R On 14/09/2009 Currency Future	Sell	10	0.00
€ / R On 14/09/2009 Currency Future	Sell	33	0.00
€ / R On 14/09/2009 Currency Future	Buy	33	379.81
€ / R On 14/09/2009 Currency Future	Sell	45	0.00
€ / R On 14/09/2009 Currency Future	Buy	45	530.55
€ / R On 14/09/2009 Currency Future	Sell	250	0.00
€ / R On 14/09/2009 Currency Future	Buy	250	2,877.93

Grand Total for Daily Detailed Turnover:		8,642	1,209,261.81
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