



# Derivatives Daily Detailed Turnover Report

Date of Printout: 09/07/2009

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			Sell	180	0.00
R204 On 06/08/2009 Bond Future			Buy	180	168,515.68
<b>Aug 2009 R208 Future</b>					
R208 On 06/08/2009 Bond Future			Buy	120	101,464.34
R208 On 06/08/2009 Bond Future			Sell	120	0.00
<b>Dec 2009 £ / R Currency Future</b>					
£ / R On 14/12/2009 Currency Future			Buy	100	1,354.15
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Buy	100	1,354.15
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Buy	100	1,351.90
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Sell	250	0.00
£ / R On 14/12/2009 Currency Future			Sell	250	0.00
£ / R On 14/12/2009 Currency Future			Buy	250	3,387.23
£ / R On 14/12/2009 Currency Future			Buy	250	3,390.75
£ / R On 14/12/2009 Currency Future			Buy	250	3,389.50
£ / R On 14/12/2009 Currency Future			Sell	250	0.00
£ / R On 14/12/2009 Currency Future			Sell	250	0.00

£ / R On 14/12/2009 Currency Future Buy 250 3,387.23

**Sep 2009 \$ / R Currency Futuri**

\$ / 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	1	8.26
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	32.85
\$ / R On 14/09/2009 Currency Future	Buy	4	32.95
\$ / 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	41.13
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	41.24
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	41.19
\$ / R On 14/09/2009 Currency Future	Sell	9	0.00
\$ / R On 14/09/2009 Currency Future	Buy	9	74.00
\$ / R On 14/09/2009 Currency Future	Sell	16	0.00
\$ / R On 14/09/2009 Currency Future	Buy	16	131.78
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	164.42
\$ / R On 14/09/2009 Currency Future	Buy	20	164.44
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Buy	25	206.75
\$ / R On 14/09/2009 Currency Future	Buy	25	206.75
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	412.50
\$ / R On 14/09/2009 Currency Future	Buy	75	620.25
\$ / R On 14/09/2009 Currency Future	Sell	75	0.00
\$ / R On 14/09/2009 Currency Future	Buy	77	633.33
\$ / R On 14/09/2009 Currency Future	Sell	77	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	200	1,662.80
\$ / R On 14/09/2009 Currency Future			Sell	200	0.00
\$ / R On 14/09/2009 Currency Future			Sell	213	0.00
\$ / R On 14/09/2009 Currency Future			Buy	213	1,754.50
\$ / R On 14/09/2009 Currency Future			Buy	255	2,104.54
\$ / R On 14/09/2009 Currency Future			Sell	255	0.00
\$ / R On 14/09/2009 Currency Future			Buy	255	2,101.99
\$ / R On 14/09/2009 Currency Future			Sell	255	0.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,197.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,200.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,204.00
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	8,203.00
\$ / R On 14/09/2009 Currency Future			Buy	1,950	16,031.93
\$ / R On 14/09/2009 Currency Future			Sell	1,950	0.00
<b>Sep 2009 £ / R Currency Futuri</b>					
£ / R On 14/09/2009 Currency Future			Buy	3	40.04
£ / R On 14/09/2009 Currency Future			Sell	3	0.00
£ / R On 14/09/2009 Currency Future			Buy	3	40.08
£ / 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	40.17
£ / R On 14/09/2009 Currency Future			Buy	4	53.61
£ / R On 14/09/2009 Currency Future			Sell	4	0.00
£ / R On 14/09/2009 Currency Future			Buy	4	53.52
£ / R On 14/09/2009 Currency Future			Sell	4	0.00
£ / R On 14/09/2009 Currency Future			Sell	5	0.00

