



# Derivatives Daily Detailed Turnover Report

Date of Printout: 21/07/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 ALBI Future</b>					
ALBI On 06/08/2009 Index Future			Buy	8	0.00
ALBI On 06/08/2009 Index Future			Sell	8	0.00
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Sell	4	0.00
\$ / R On 14/12/2009 Currency Future			Buy	4	32.12
\$ / R On 14/12/2009 Currency Future			Buy	6	48.22
\$ / R On 14/12/2009 Currency Future			Sell	6	0.00
\$ / R On 14/12/2009 Currency Future			Buy	8	64.80
\$ / R On 14/12/2009 Currency Future			Sell	8	0.00
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	80.45
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
\$ / R On 14/12/2009 Currency Future			Buy	10	80.30
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	404.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	401.00
\$ / R On 14/12/2009 Currency Future			Sell	60	0.00
\$ / R On 14/12/2009 Currency Future			Buy	60	484.98
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00

\$ / R On 14/12/2009 Currency Future	Buy	100	805.35
\$ / R On 14/12/2009 Currency Future	Sell	250	0.00
\$ / R On 14/12/2009 Currency Future	Buy	250	2,021.38
\$ / R On 14/12/2009 Currency Future	Sell	500	0.00
\$ / R On 14/12/2009 Currency Future	Buy	500	4,015.65
\$ / R On 14/12/2009 Currency Future	Sell	735	0.00
\$ / R On 14/12/2009 Currency Future	Buy	735	5,968.35
<b>Dec 2009 £ / R Currency Future</b>			
£ / R On 14/12/2009 Currency Future	Buy	1	13.24
£ / R On 14/12/2009 Currency Future	Sell	1	0.00
£ / R On 14/12/2009 Currency Future	Sell	2	0.00
£ / R On 14/12/2009 Currency Future	Buy	2	26.48
£ / R On 14/12/2009 Currency Future	Sell	200	0.00
£ / R On 14/12/2009 Currency Future	Buy	200	2,677.20
<b>Dec 2009 € / R Currency Future</b>			
€ / R On 14/12/2009 Currency Future	Buy	3	34.59
€ / R On 14/12/2009 Currency Future	Sell	3	0.00
€ / R On 14/12/2009 Currency Future	Sell	250	0.00
€ / R On 14/12/2009 Currency Future	Buy	250	2,860.50
<b>Mar 2010 \$ / R Currency Future</b>			
\$ / R On 15/03/2010 Currency Future	Sell	20	0.00
\$ / R On 15/03/2010 Currency Future	Buy	20	164.00
<b>Mar 2010 £ / R Currency Future</b>			
£ / R On 15/03/2010 Currency Future	Sell	30	0.00
£ / R On 15/03/2010 Currency Future	Buy	30	405.00
<b>Mar 2010 € / R Currency Future</b>			
€ / R On 15/03/2010 Currency Future	Sell	500	0.00
€ / R On 15/03/2010 Currency Future	Buy	500	5,821.80
<b>Sep 2009 \$ / R Currency Future</b>			
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	7.93
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	1	7.88
\$ / R On 14/09/2009 Currency Future			Sell	1	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1	7.87
\$ / R On 14/09/2009 Currency Future			Buy	1	7.95
\$ / 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	15.85
\$ / 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	15.80
\$ / 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	15.79
\$ / R On 14/09/2009 Currency Future			Buy	2	15.95
\$ / 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	16.00
\$ / R On 14/09/2009 Currency Future			Buy	2	16.00
\$ / R On 14/09/2009 Currency Future			Sell	2	0.00
\$ / R On 14/09/2009 Currency Future			Buy	3	23.70
\$ / 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	23.71
\$ / R On 14/09/2009 Currency Future			Buy	4	31.60
\$ / 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	31.90
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	31.90
\$ / R On 14/09/2009 Currency Future			Sell	4	0.00
\$ / R On 14/09/2009 Currency Future			Buy	4	31.79

\$ / R On 14/09/2009 Currency Future	Buy	4	31.72
\$ / 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	40.00
\$ / 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	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.60
\$ / R On 14/09/2009 Currency Future	Buy	5	39.45
\$ / R On 14/09/2009 Currency Future	Buy	5	39.55
\$ / 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	Sell	5	0.00
\$ / 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	5	39.88
\$ / R On 14/09/2009 Currency Future	Buy	5	39.50
\$ / 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	39.75
\$ / R On 14/09/2009 Currency Future	Buy	5	39.75
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.70
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.91
\$ / 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	39.76
\$ / R On 14/09/2009 Currency Future	Buy	5	39.95
\$ / R On 14/09/2009 Currency Future	Sell	5	0.00
\$ / R On 14/09/2009 Currency Future	Buy	5	39.81
\$ / R On 14/09/2009 Currency Future	Buy	7	55.36
\$ / R On 14/09/2009 Currency Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	7	55.83
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Buy	7	55.58
\$ / R On 14/09/2009 Currency Future			Sell	7	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	63.84
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	63.20
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	9	70.83
\$ / R On 14/09/2009 Currency Future			Sell	9	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	79.75
\$ / 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			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	79.81
\$ / R On 14/09/2009 Currency Future			Buy	10	79.75
\$ / R On 14/09/2009 Currency Future			Buy	10	79.26
\$ / R On 14/09/2009 Currency Future			Buy	10	79.30
\$ / R On 14/09/2009 Currency Future			Buy	10	79.50
\$ / 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	11	0.00
\$ / R On 14/09/2009 Currency Future			Buy	11	86.90
\$ / R On 14/09/2009 Currency Future			Sell	12	0.00
\$ / R On 14/09/2009 Currency Future			Sell	12	0.00
\$ / R On 14/09/2009 Currency Future			Buy	12	95.71
\$ / R On 14/09/2009 Currency Future			Buy	12	95.70
\$ / R On 14/09/2009 Currency Future			Buy	15	118.05
\$ / R On 14/09/2009 Currency Future			Buy	15	119.59
\$ / 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	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	118.52
\$ / R On 14/09/2009 Currency Future	Buy	16	127.61
\$ / R On 14/09/2009 Currency Future	Sell	16	0.00
\$ / R On 14/09/2009 Currency Future	Buy	16	126.88
\$ / R On 14/09/2009 Currency Future	Sell	16	0.00
\$ / R On 14/09/2009 Currency Future	Sell	18	0.00
\$ / R On 14/09/2009 Currency Future	Buy	18	141.80
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	158.40
\$ / R On 14/09/2009 Currency Future	Buy	20	159.93
\$ / R On 14/09/2009 Currency Future	Buy	20	158.00
\$ / 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	158.60
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	159.19
\$ / 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	158.70
\$ / R On 14/09/2009 Currency Future	Buy	25	197.80
\$ / R On 14/09/2009 Currency Future	Sell	25	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	237.75
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	239.28
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	30	236.76
\$ / R On 14/09/2009 Currency Future	Buy	30	238.79
\$ / R On 14/09/2009 Currency Future	Sell	30	0.00
\$ / R On 14/09/2009 Currency Future	Buy	35	278.95
\$ / R On 14/09/2009 Currency Future	Sell	35	0.00
\$ / R On 14/09/2009 Currency Future	Buy	38	300.20

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Sell	38	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	394.25
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	394.76
\$ / R On 14/09/2009 Currency Future			Buy	50	398.72
\$ / R On 14/09/2009 Currency Future			Buy	50	395.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	50	397.58
\$ / R On 14/09/2009 Currency Future			Buy	50	396.72
\$ / R On 14/09/2009 Currency Future			Sell	50	0.00
\$ / R On 14/09/2009 Currency Future			Buy	58	478.50
\$ / R On 14/09/2009 Currency Future			Sell	58	0.00
\$ / R On 14/09/2009 Currency Future			Sell	70	0.00
\$ / R On 14/09/2009 Currency Future			Buy	70	557.20
\$ / R On 14/09/2009 Currency Future			Buy	92	736.01
\$ / R On 14/09/2009 Currency Future			Sell	92	0.00
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	790.01
\$ / R On 14/09/2009 Currency Future			Buy	100	806.80
\$ / R On 14/09/2009 Currency Future			Buy	100	791.20
\$ / 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	786.88
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	798.00
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	797.85
\$ / 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	793.60
\$ / R On 14/09/2009 Currency Future	Sell	100	0.00
\$ / R On 14/09/2009 Currency Future	Buy	100	793.35
\$ / R On 14/09/2009 Currency Future	Sell	120	0.00
\$ / R On 14/09/2009 Currency Future	Buy	120	959.47
\$ / R On 14/09/2009 Currency Future	Buy	120	958.57
\$ / R On 14/09/2009 Currency Future	Sell	120	0.00
\$ / R On 14/09/2009 Currency Future	Buy	125	997.50
\$ / R On 14/09/2009 Currency Future	Sell	125	0.00
\$ / R On 14/09/2009 Currency Future	Buy	200	1,580.00
\$ / R On 14/09/2009 Currency Future	Sell	200	0.00
\$ / R On 14/09/2009 Currency Future	Sell	230	0.00
\$ / R On 14/09/2009 Currency Future	Buy	230	1,825.05
\$ / R On 14/09/2009 Currency Future	Sell	300	0.00
\$ / R On 14/09/2009 Currency Future	Buy	300	2,368.05
\$ / R On 14/09/2009 Currency Future	Sell	450	0.00
\$ / R On 14/09/2009 Currency Future	Buy	450	3,575.70
\$ / R On 14/09/2009 Currency Future	Buy	1,000	7,969.60
\$ / R On 14/09/2009 Currency Future	Buy	1,000	9,996.50
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	7,955.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00

**Sep 2009 £ / R Currency Futuri**

£ / R On 14/09/2009 Currency Future	Buy	3	40.46
£ / R On 14/09/2009 Currency Future	Sell	3	0.00
£ / R On 14/09/2009 Currency Future	Buy	5	65.40
£ / 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	65.25
£ / R On 14/09/2009 Currency Future	Sell	7	0.00
£ / R On 14/09/2009 Currency Future	Buy	7	92.19
£ / R On 14/09/2009 Currency Future	Buy	15	195.90



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
£ / R On 14/09/2009 Currency Future			Sell	15	0.00
£ / R On 14/09/2009 Currency Future			Buy	25	325.00
£ / R On 14/09/2009 Currency Future			Sell	25	0.00
£ / R On 14/09/2009 Currency Future			Buy	75	977.26
£ / R On 14/09/2009 Currency Future			Sell	75	0.00
<b>Sep 2009 € / R Currency Future</b>					
€ / R On 14/09/2009 Currency Future			Buy	1	11.26
€ / R On 14/09/2009 Currency Future			Sell	1	0.00
€ / R On 14/09/2009 Currency Future			Buy	1	11.34
€ / R On 14/09/2009 Currency Future			Sell	1	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>9,492</b>	<b>82,385.00</b>