



# Derivatives Daily Detailed Turnover Report

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Buy	10	98.07
\$ / R On 14/12/2009 Currency Future			Sell	10	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Buy	1	9.50
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.20
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2	19.05
\$ / R On 12/06/2009 Currency Future			Buy	3	28.83
\$ / R On 12/06/2009 Currency Future			Sell	3	0.00
\$ / R On 12/06/2009 Currency Future			Buy	4	38.10
\$ / R On 12/06/2009 Currency Future			Sell	4	0.00
\$ / R On 12/06/2009 Currency Future			Buy	5	47.50
\$ / R On 12/06/2009 Currency Future			Sell	5	0.00
\$ / R On 12/06/2009 Currency Future			Buy	6	57.51
\$ / R On 12/06/2009 Currency Future			Sell	6	0.00
\$ / R On 12/06/2009 Currency Future			Buy	6	57.31
\$ / R On 12/06/2009 Currency Future			Sell	6	0.00
\$ / R On 12/06/2009 Currency Future			Sell	6	0.00

\$ / R On 12/06/2009 Currency Future	Buy	6	57.00
\$ / R On 12/06/2009 Currency Future	Buy	10	96.00
\$ / R On 12/06/2009 Currency Future	Sell	10	0.00
\$ / R On 12/06/2009 Currency Future	Buy	10	95.20
\$ / 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	95.50
\$ / R On 12/06/2009 Currency Future	Sell	14	0.00
\$ / R On 12/06/2009 Currency Future	Buy	14	133.70
\$ / R On 12/06/2009 Currency Future	Sell	14	0.00
\$ / R On 12/06/2009 Currency Future	Buy	14	133.00
\$ / R On 12/06/2009 Currency Future	Buy	14	133.00
\$ / R On 12/06/2009 Currency Future	Sell	14	0.00
\$ / R On 12/06/2009 Currency Future	Buy	18	171.72
\$ / R On 12/06/2009 Currency Future	Sell	18	0.00
\$ / R On 12/06/2009 Currency Future	Sell	40	0.00
\$ / R On 12/06/2009 Currency Future	Buy	40	382.00
\$ / R On 12/06/2009 Currency Future	Buy	50	480.50
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	480.00
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	478.25
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	477.50
\$ / R On 12/06/2009 Currency Future	Buy	250	2,383.63
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,383.63
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Buy	250	2,383.63
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00
\$ / R On 12/06/2009 Currency Future	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	250	2,384.78
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,382.38
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,382.38
\$ / R On 12/06/2009 Currency Future			Buy	250	2,382.38
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,383.63
\$ / R On 12/06/2009 Currency Future			Buy	250	2,390.65
\$ / R On 12/06/2009 Currency Future			Buy	250	2,389.83
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,389.83
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,393.80
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,390.05
\$ / R On 12/06/2009 Currency Future			Buy	250	2,390.05
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,390.90
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,385.03
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,382.38
\$ / R On 12/06/2009 Currency Future			Buy	250	2,382.38
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	2,500	23,900.25
\$ / R On 12/06/2009 Currency Future			Sell	2,500	0.00

Jun 2009 £ / R Currency Future

£ / R On 12/06/2009 Currency Future	Buy	2	27.93
£ / R On 12/06/2009 Currency Future	Sell	2	0.00
£ / R On 12/06/2009 Currency Future	Sell	3	0.00
£ / R On 12/06/2009 Currency Future	Buy	3	42.24
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	69.60
£ / R On 12/06/2009 Currency Future	Buy	5	69.45
£ / R On 12/06/2009 Currency Future	Buy	5	69.50
£ / 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	69.48
£ / R On 12/06/2009 Currency Future	Sell	5	0.00
£ / R On 12/06/2009 Currency Future	Buy	5	69.50
£ / 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	138.80
£ / R On 12/06/2009 Currency Future	Buy	10	138.50
£ / R On 12/06/2009 Currency Future	Buy	20	278.10
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	20	278.00
£ / R On 12/06/2009 Currency Future	Sell	20	0.00
£ / R On 12/06/2009 Currency Future	Buy	50	698.00
£ / R On 12/06/2009 Currency Future	Buy	50	699.50
£ / R On 12/06/2009 Currency Future	Sell	50	0.00
£ / R On 12/06/2009 Currency Future	Sell	50	0.00
£ / R On 12/06/2009 Currency Future	Buy	80	1,112.00
£ / R On 12/06/2009 Currency Future	Sell	80	0.00
£ / R On 12/06/2009 Currency Future	Sell	100	0.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,392.00
£ / R On 12/06/2009 Currency Future	Buy	100	1,387.00
£ / 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	100	1,393.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 12/06/2009 Currency Future			Buy	100	1,384.59
£ / R On 12/06/2009 Currency Future			Sell	100	0.00
£ / R On 12/06/2009 Currency Future			Buy	200	2,780.00
£ / R On 12/06/2009 Currency Future			Sell	200	0.00
£ / R On 12/06/2009 Currency Future			Buy	200	2,780.00
£ / R On 12/06/2009 Currency Future			Sell	200	0.00
<b>Jun 2009 € / R Currency Future</b>					
€ / R On 12/06/2009 Currency Future			Buy	50	650.00
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Buy	50	648.50
€ / R On 12/06/2009 Currency Future			Buy	50	651.50
€ / R On 12/06/2009 Currency Future			Sell	50	0.00
€ / R On 12/06/2009 Currency Future			Buy	50	648.50
€ / R On 12/06/2009 Currency Future			Sell	7,600	0.00
€ / R On 12/06/2009 Currency Future			Buy	7,600	98,144.12
<b>Sep 2009 \$ / R Currency Future</b>					
\$ / R On 14/09/2009 Currency Future			Buy	250	2,417.70
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Buy	250	2,416.88
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Buy	250	2,416.88
\$ / R On 14/09/2009 Currency Future			Buy	250	2,420.85
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Buy	250	2,420.73

\$ / R On 14/09/2009 Currency Future	Sell	250	0.00
\$ / R On 14/09/2009 Currency Future	Buy	250	2,421.88
\$ / R On 14/09/2009 Currency Future	Buy	250	2,416.88
\$ / R On 14/09/2009 Currency Future	Buy	250	2,416.88
<b>Sep 2009 £ / R Currency Future</b>			
£ / R On 14/09/2009 Currency Future	Sell	5	0.00
£ / R On 14/09/2009 Currency Future	Buy	5	71.00

**Grand Total for Daily Detailed Turnover: 18,250 205,479.41**