



# Derivatives Daily Detailed Turnover Report

Date of Printout: 06/10/2009

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	1	7.50
\$ / R On 14/12/2009 Currency Future			Buy	1	7.55
\$ / R On 14/12/2009 Currency Future			Sell	1	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.10
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Buy	2	15.10
\$ / R On 14/12/2009 Currency Future			Sell	2	0.00
\$ / R On 14/12/2009 Currency Future			Sell	3	0.00
\$ / R On 14/12/2009 Currency Future			Buy	3	22.75
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.78
\$ / R On 14/12/2009 Currency Future			Buy	5	37.78
\$ / 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	37.88
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	37.60
\$ / R On 14/12/2009 Currency Future			Buy	5	37.88
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00

\$ / R On 14/12/2009 Currency Future	Buy	5	37.51
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.51
\$ / R On 14/12/2009 Currency Future	Buy	5	37.50
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.53
\$ / 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	37.66
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.53
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Buy	5	37.54
\$ / R On 14/12/2009 Currency Future	Sell	5	0.00
\$ / R On 14/12/2009 Currency Future	Sell	8	0.00
\$ / R On 14/12/2009 Currency Future	Buy	8	60.33
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.70
\$ / R On 14/12/2009 Currency Future	Buy	10	75.20
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.20
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.81
\$ / R On 14/12/2009 Currency Future	Buy	10	75.88
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.58
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	10	75.00
\$ / R On 14/12/2009 Currency Future	Sell	10	0.00
\$ / R On 14/12/2009 Currency Future	Buy	14	105.00
\$ / R On 14/12/2009 Currency Future	Sell	14	0.00

<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 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Sell	15	0.00
\$ / R On 14/12/2009 Currency Future			Buy	15	112.80
\$ / R On 14/12/2009 Currency Future			Buy	15	113.41
\$ / R On 14/12/2009 Currency Future			Sell	16	0.00
\$ / R On 14/12/2009 Currency Future			Buy	16	120.92
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	151.60
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	151.81
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	149.90
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
\$ / R On 14/12/2009 Currency Future			Buy	20	150.09
\$ / R On 14/12/2009 Currency Future			Sell	22	0.00
\$ / R On 14/12/2009 Currency Future			Buy	22	166.99
\$ / R On 14/12/2009 Currency Future			Sell	24	0.00
\$ / R On 14/12/2009 Currency Future			Buy	24	181.38
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	188.95
\$ / R On 14/12/2009 Currency Future			Buy	50	379.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Sell	50	0.00
\$ / R On 14/12/2009 Currency Future			Buy	50	375.55
\$ / R On 14/12/2009 Currency Future			Sell	60	0.00
\$ / R On 14/12/2009 Currency Future			Buy	60	453.90
\$ / R On 14/12/2009 Currency Future			Buy	100	758.82
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Buy	100	751.52
\$ / R On 14/12/2009 Currency Future			Sell	100	0.00
\$ / R On 14/12/2009 Currency Future			Sell	119	0.00

\$ / R On 14/12/2009 Currency Future	Buy	119	900.83
\$ / R On 14/12/2009 Currency Future	Buy	130	982.83
\$ / R On 14/12/2009 Currency Future	Sell	130	0.00
\$ / R On 14/12/2009 Currency Future	Sell	130	0.00
\$ / R On 14/12/2009 Currency Future	Buy	130	978.21
\$ / R On 14/12/2009 Currency Future	Sell	130	0.00
\$ / R On 14/12/2009 Currency Future	Buy	130	975.07
\$ / R On 14/12/2009 Currency Future	Sell	180	0.00
\$ / R On 14/12/2009 Currency Future	Buy	180	1,351.80
\$ / R On 14/12/2009 Currency Future	Sell	200	0.00
\$ / R On 14/12/2009 Currency Future	Buy	200	1,514.00
\$ / R On 14/12/2009 Currency Future	Buy	275	2,078.59
\$ / R On 14/12/2009 Currency Future	Sell	275	0.00
\$ / R On 14/12/2009 Currency Future	Sell	300	0.00
\$ / R On 14/12/2009 Currency Future	Buy	300	2,266.92
\$ / R On 14/12/2009 Currency Future	Buy	1,000	7,582.70
\$ / R On 14/12/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,004	7,778.49
\$ / R On 14/12/2009 Currency Future	Sell	1,004	0.00
\$ / R On 14/12/2009 Currency Future	Sell	1,004	0.00
\$ / R On 14/12/2009 Currency Future	Buy	1,004	10,790.49

**Dec 2009 £ / R Currency Future**

£ / R On 14/12/2009 Currency Future	Buy	1	12.15
£ / R On 14/12/2009 Currency Future	Buy	1	12.07
£ / R On 14/12/2009 Currency Future	Sell	1	0.00
£ / R On 14/12/2009 Currency Future	Sell	1	0.00
£ / R On 14/12/2009 Currency Future	Buy	3	35.88
£ / R On 14/12/2009 Currency Future	Sell	3	0.00
£ / R On 14/12/2009 Currency Future	Buy	3	35.85
£ / R On 14/12/2009 Currency Future	Sell	3	0.00
£ / R On 14/12/2009 Currency Future	Buy	4	47.80
£ / R On 14/12/2009 Currency Future	Sell	4	0.00
£ / R On 14/12/2009 Currency Future	Sell	5	0.00
£ / R On 14/12/2009 Currency Future	Buy	5	59.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 14/12/2009 Currency Future			Buy	10	121.30
£ / R On 14/12/2009 Currency Future			Sell	10	0.00
£ / R On 14/12/2009 Currency Future			Buy	14	167.74
£ / R On 14/12/2009 Currency Future			Sell	14	0.00
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	238.28
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	20	239.88
£ / R On 14/12/2009 Currency Future			Buy	20	240.57
£ / R On 14/12/2009 Currency Future			Sell	20	0.00
£ / R On 14/12/2009 Currency Future			Buy	100	1,197.50
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Sell	100	0.00
£ / R On 14/12/2009 Currency Future			Buy	100	1,206.00
<b>Dec 2009 € / R Currency Future</b>					
€ / R On 14/12/2009 Currency Future			Sell	2	0.00
€ / R On 14/12/2009 Currency Future			Buy	2	22.19
€ / R On 14/12/2009 Currency Future			Buy	5	55.45
€ / 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	55.43
€ / R On 14/12/2009 Currency Future			Sell	10	0.00
€ / R On 14/12/2009 Currency Future			Sell	10	0.00
€ / R On 14/12/2009 Currency Future			Buy	10	111.26
€ / R On 14/12/2009 Currency Future			Buy	10	110.81
€ / R On 14/12/2009 Currency Future			Sell	100	0.00
€ / R On 14/12/2009 Currency Future			Buy	100	1,105.00
€ / R On 14/12/2009 Currency Future			Buy	200	2,211.06
€ / R On 14/12/2009 Currency Future			Sell	200	0.00
<b>Jun 2010 \$ / R Currency Future</b>					

