



# 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	20	185.83
\$ / R On 14/12/2009 Currency Future			Sell	20	0.00
<b>Jun 2009 \$ / R Currency Future</b>					
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.01
\$ / R On 12/06/2009 Currency Future			Buy	1	9.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.14
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.14
\$ / R On 12/06/2009 Currency Future			Buy	1	9.13
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1	9.00
\$ / R On 12/06/2009 Currency Future			Sell	2	0.00

\$ / R On 12/06/2009 Currency Future	Buy	2	18.00
\$ / R On 12/06/2009 Currency Future	Buy	2	18.00
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	18.11
\$ / 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	18.32
\$ / R On 12/06/2009 Currency Future	Buy	2	18.49
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	2	18.00
\$ / R On 12/06/2009 Currency Future	Sell	2	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	26.92
\$ / R On 12/06/2009 Currency Future	Buy	3	27.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Sell	3	0.00
\$ / R On 12/06/2009 Currency Future	Buy	3	27.00
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	35.94
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	36.43
\$ / R On 12/06/2009 Currency Future	Buy	4	35.90
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	4	36.20
\$ / R On 12/06/2009 Currency Future	Buy	4	36.06
\$ / R On 12/06/2009 Currency Future	Sell	4	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	45.00
\$ / R On 12/06/2009 Currency Future	Sell	5	0.00
\$ / R On 12/06/2009 Currency Future	Buy	5	45.00
\$ / 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	45.00
\$ / R On 12/06/2009 Currency Future	Sell	6	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 12/06/2009 Currency Future			Sell	6	0.00
\$ / R On 12/06/2009 Currency Future			Buy	6	54.00
\$ / R On 12/06/2009 Currency Future			Buy	6	54.00
\$ / R On 12/06/2009 Currency Future			Sell	7	0.00
\$ / R On 12/06/2009 Currency Future			Buy	7	63.00
\$ / R On 12/06/2009 Currency Future			Buy	8	72.00
\$ / R On 12/06/2009 Currency Future			Sell	8	0.00
\$ / R On 12/06/2009 Currency Future			Buy	9	81.00
\$ / R On 12/06/2009 Currency Future			Sell	9	0.00
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	90.00
\$ / R On 12/06/2009 Currency Future			Buy	10	91.51
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	90.59
\$ / R On 12/06/2009 Currency Future			Buy	10	90.29
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	10	90.67
\$ / R On 12/06/2009 Currency Future			Sell	10	0.00
\$ / R On 12/06/2009 Currency Future			Buy	13	118.63
\$ / R On 12/06/2009 Currency Future			Sell	13	0.00
\$ / R On 12/06/2009 Currency Future			Sell	15	0.00
\$ / R On 12/06/2009 Currency Future			Buy	15	137.12
\$ / R On 12/06/2009 Currency Future			Buy	18	162.18
\$ / R On 12/06/2009 Currency Future			Sell	18	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	180.98
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00
\$ / R On 12/06/2009 Currency Future			Buy	20	185.00
\$ / R On 12/06/2009 Currency Future			Buy	20	180.10
\$ / R On 12/06/2009 Currency Future			Sell	20	0.00

\$ / R On 12/06/2009 Currency Future	Buy	23	206.56
\$ / R On 12/06/2009 Currency Future	Sell	23	0.00
\$ / R On 12/06/2009 Currency Future	Sell	25	0.00
\$ / R On 12/06/2009 Currency Future	Buy	25	228.84
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	270.00
\$ / R On 12/06/2009 Currency Future	Sell	30	0.00
\$ / R On 12/06/2009 Currency Future	Buy	30	269.36
\$ / R On 12/06/2009 Currency Future	Sell	32	0.00
\$ / R On 12/06/2009 Currency Future	Buy	32	288.93
\$ / R On 12/06/2009 Currency Future	Sell	34	0.00
\$ / R On 12/06/2009 Currency Future	Buy	34	305.13
\$ / R On 12/06/2009 Currency Future	Buy	41	369.86
\$ / R On 12/06/2009 Currency Future	Sell	41	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	450.01
\$ / 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	457.00
\$ / R On 12/06/2009 Currency Future	Sell	50	0.00
\$ / R On 12/06/2009 Currency Future	Buy	50	457.50
\$ / R On 12/06/2009 Currency Future	Buy	60	539.70
\$ / R On 12/06/2009 Currency Future	Sell	60	0.00
\$ / R On 12/06/2009 Currency Future	Sell	70	0.00
\$ / R On 12/06/2009 Currency Future	Buy	70	629.00
\$ / R On 12/06/2009 Currency Future	Buy	70	629.64
\$ / R On 12/06/2009 Currency Future	Sell	70	0.00
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	921.50
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	901.39
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	905.00
\$ / R On 12/06/2009 Currency Future	Sell	100	0.00
\$ / R On 12/06/2009 Currency Future	Buy	100	901.20

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 12/06/2009 Currency Future			Buy	200	1,850.26
\$ / R On 12/06/2009 Currency Future			Sell	200	0.00
\$ / R On 12/06/2009 Currency Future			Sell	250	0.00
\$ / R On 12/06/2009 Currency Future			Buy	250	2,305.45
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,158.80
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,174.80
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,230.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,214.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Sell	1,000	0.00
\$ / R On 12/06/2009 Currency Future			Buy	1,000	9,046.00
\$ / R On 12/06/2009 Currency Future			Buy	3,000	27,726.00
\$ / R On 12/06/2009 Currency Future			Sell	3,000	0.00
<b>Jun 2009 £ / R Currency Future</b>					
£ / R On 12/06/2009 Currency Future			Sell	2	0.00
£ / R On 12/06/2009 Currency Future			Buy	2	26.98
£ / R On 12/06/2009 Currency Future			Sell	2	0.00
£ / R On 12/06/2009 Currency Future			Buy	2	27.03
£ / R On 12/06/2009 Currency Future			Buy	2	26.92
£ / R On 12/06/2009 Currency Future			Sell	2	0.00
£ / R On 12/06/2009 Currency Future			Buy	5	67.30
£ / 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	67.80
£ / R On 12/06/2009 Currency Future			Sell	25	0.00
£ / R On 12/06/2009 Currency Future			Buy	25	336.15
£ / R On 12/06/2009 Currency Future			Buy	125	1,675.39

£ / R On 12/06/2009 Currency Future	Sell	125	0.00
<b>Jun 2009 € / R Currency Future</b>			
€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	59.60
€ / R On 12/06/2009 Currency Future	Buy	5	59.95
€ / R On 12/06/2009 Currency Future	Sell	5	0.00
€ / R On 12/06/2009 Currency Future	Buy	5	60.00
€ / R On 12/06/2009 Currency Future	Buy	5	60.10
€ / 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	59.80
€ / R On 12/06/2009 Currency Future	Buy	10	120.60
€ / R On 12/06/2009 Currency Future	Sell	10	0.00
€ / R On 12/06/2009 Currency Future	Sell	15	0.00
€ / R On 12/06/2009 Currency Future	Buy	15	179.37
€ / R On 12/06/2009 Currency Future	Sell	20	0.00
€ / R On 12/06/2009 Currency Future	Buy	20	240.00
€ / R On 12/06/2009 Currency Future	Buy	50	603.00
€ / 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	604.30
€ / R On 12/06/2009 Currency Future	Buy	61	736.11
€ / R On 12/06/2009 Currency Future	Sell	61	0.00
€ / R On 12/06/2009 Currency Future	Sell	80	0.00
€ / R On 12/06/2009 Currency Future	Buy	80	952.00
€ / R On 12/06/2009 Currency Future	Sell	100	0.00
€ / R On 12/06/2009 Currency Future	Buy	100	1,206.30
€ / R On 12/06/2009 Currency Future	Buy	200	2,391.50
€ / R On 12/06/2009 Currency Future	Sell	200	0.00
€ / R On 12/06/2009 Currency Future	Sell	250	0.00
€ / R On 12/06/2009 Currency Future	Buy	250	3,010.75

**May 2009 R204 Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 07/05/2009 Bond Future			Sell	10	0.00
R204 On 07/05/2009 Bond Future			Buy	10	10,022.35
<b>Sep 2009 \$ / R Currency Futuri</b>					
\$ / R On 14/09/2009 Currency Future			Buy	5	45.80
\$ / R On 14/09/2009 Currency Future			Sell	5	0.00
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	92.30
\$ / R On 14/09/2009 Currency Future			Sell	14	0.00
\$ / R On 14/09/2009 Currency Future			Buy	14	128.25
\$ / R On 14/09/2009 Currency Future			Buy	20	184.00
\$ / R On 14/09/2009 Currency Future			Sell	20	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,592.85
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Sell	500	0.00
\$ / R On 14/09/2009 Currency Future			Buy	500	4,592.85
\$ / R On 14/09/2009 Currency Future			Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future			Buy	1,000	9,147.80
<b>Sep 2009 € / R Currency Futuri</b>					
€ / R On 14/09/2009 Currency Future			Buy	2	24.54
€ / R On 14/09/2009 Currency Future			Sell	2	0.00
€ / R On 14/09/2009 Currency Future			Sell	500	0.00
€ / R On 14/09/2009 Currency Future			Buy	500	6,058.05
<b>Grand Total for Daily Detailed Turnover:</b>				<b>13,279</b>	<b>136,400.33</b>