



# Derivatives Daily Detailed Turnover Report

Date of Printout: 23/06/2009

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2009 R186 Future</b>					
R186 On 06/08/2009 Bond Future			Buy	50	57,465.54
R186 On 06/08/2009 Bond Future			Sell	50	0.00
<b>Dec 2009 \$ / R Currency Future</b>					
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Buy	5	42.28
\$ / R On 14/12/2009 Currency Future			Buy	5	42.55
\$ / R On 14/12/2009 Currency Future			Sell	5	0.00
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	212.75
\$ / R On 14/12/2009 Currency Future			Sell	25	0.00
\$ / R On 14/12/2009 Currency Future			Buy	25	212.88
\$ / R On 14/12/2009 Currency Future			Sell	324	0.00
\$ / R On 14/12/2009 Currency Future			Buy	324	2,766.25
\$ / R On 14/12/2009 Currency Future			Sell	324	0.00
\$ / R On 14/12/2009 Currency Future			Buy	324	2,763.01
<b>Dec 2009 £ / R Currency Future</b>					
£ / R On 14/12/2009 Currency Future			Buy	1	13.84
£ / R On 14/12/2009 Currency Future			Sell	1	0.00
£ / R On 14/12/2009 Currency Future			Buy	200	2,765.04

£ / R On 14/12/2009 Currency Future	Sell	200	0.00
<b>Mar 2010 \$ / R Currency Future</b>			
\$ / R On 15/03/2010 Currency Future	Buy	4	34.60
\$ / R On 15/03/2010 Currency Future	Sell	4	0.00
\$ / R On 15/03/2010 Currency Future	Sell	5	0.00
\$ / R On 15/03/2010 Currency Future	Buy	5	42.79
<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	8.34
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1	8.31
\$ / R On 14/09/2009 Currency Future	Buy	1	8.34
\$ / R On 14/09/2009 Currency Future	Sell	1	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.67
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.74
\$ / R On 14/09/2009 Currency Future	Sell	2	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2	16.73
\$ / 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	16.72
\$ / R On 14/09/2009 Currency Future	Buy	3	25.11
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	3	25.07
\$ / R On 14/09/2009 Currency Future	Sell	3	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	33.45
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	33.45
\$ / R On 14/09/2009 Currency Future	Sell	4	0.00
\$ / R On 14/09/2009 Currency Future	Buy	4	33.47
\$ / 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	33.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 14/09/2009 Currency Future			Buy	6	50.40
\$ / R On 14/09/2009 Currency Future			Sell	6	0.00
\$ / R On 14/09/2009 Currency Future			Sell	6	0.00
\$ / R On 14/09/2009 Currency Future			Buy	6	50.16
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	66.67
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	66.96
\$ / R On 14/09/2009 Currency Future			Sell	8	0.00
\$ / R On 14/09/2009 Currency Future			Buy	8	66.99
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	83.30
\$ / R On 14/09/2009 Currency Future			Buy	10	83.46
\$ / 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	82.70
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Buy	10	83.35
\$ / R On 14/09/2009 Currency Future			Buy	10	84.00
\$ / R On 14/09/2009 Currency Future			Buy	10	83.80
\$ / R On 14/09/2009 Currency Future			Buy	10	83.90
\$ / R On 14/09/2009 Currency Future			Buy	10	83.80
\$ / 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	83.86
\$ / 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	83.80
\$ / R On 14/09/2009 Currency Future			Sell	10	0.00
\$ / R On 14/09/2009 Currency Future			Sell	14	0.00

\$ / R On 14/09/2009 Currency Future	Buy	14	116.99
\$ / R On 14/09/2009 Currency Future	Buy	14	116.97
\$ / R On 14/09/2009 Currency Future	Sell	14	0.00
\$ / R On 14/09/2009 Currency Future	Sell	14	0.00
\$ / R On 14/09/2009 Currency Future	Buy	14	117.29
\$ / R On 14/09/2009 Currency Future	Sell	15	0.00
\$ / R On 14/09/2009 Currency Future	Buy	15	125.70
\$ / R On 14/09/2009 Currency Future	Buy	15	125.40
\$ / 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	125.44
\$ / R On 14/09/2009 Currency Future	Sell	20	0.00
\$ / R On 14/09/2009 Currency Future	Buy	20	166.13
\$ / R On 14/09/2009 Currency Future	Buy	40	333.39
\$ / R On 14/09/2009 Currency Future	Sell	40	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	418.41
\$ / 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	418.41
\$ / R On 14/09/2009 Currency Future	Buy	50	415.07
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	419.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	50	418.00
\$ / R On 14/09/2009 Currency Future	Sell	50	0.00
\$ / R On 14/09/2009 Currency Future	Buy	53	443.08
\$ / R On 14/09/2009 Currency Future	Sell	53	0.00
\$ / R On 14/09/2009 Currency Future	Buy	56	467.88
\$ / R On 14/09/2009 Currency Future	Sell	56	0.00
\$ / R On 14/09/2009 Currency Future	Sell	62	0.00
\$ / R On 14/09/2009 Currency Future	Buy	62	517.94
\$ / R On 14/09/2009 Currency Future	Buy	75	627.61
\$ / R On 14/09/2009 Currency Future	Sell	75	0.00
\$ / R On 14/09/2009 Currency Future	Sell	89	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 14/09/2009 Currency Future			Buy	89	744.95
\$ / R On 14/09/2009 Currency Future			Sell	95	0.00
\$ / R On 14/09/2009 Currency Future			Buy	95	797.88
\$ / R On 14/09/2009 Currency Future			Buy	100	836.81
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Buy	100	837.85
\$ / R On 14/09/2009 Currency Future			Sell	100	0.00
\$ / R On 14/09/2009 Currency Future			Sell	125	0.00
\$ / R On 14/09/2009 Currency Future			Buy	125	1,043.45
\$ / R On 14/09/2009 Currency Future			Buy	125	1,044.70
\$ / R On 14/09/2009 Currency Future			Sell	125	0.00
\$ / R On 14/09/2009 Currency Future			Sell	125	0.00
\$ / R On 14/09/2009 Currency Future			Sell	125	0.00
\$ / R On 14/09/2009 Currency Future			Buy	125	1,044.24
\$ / R On 14/09/2009 Currency Future			Buy	125	1,045.49
\$ / R On 14/09/2009 Currency Future			Sell	126	0.00
\$ / R On 14/09/2009 Currency Future			Buy	126	1,052.10
\$ / R On 14/09/2009 Currency Future			Sell	195	0.00
\$ / R On 14/09/2009 Currency Future			Buy	195	1,632.15
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Buy	250	2,090.63
\$ / R On 14/09/2009 Currency Future			Buy	250	2,090.00
\$ / R On 14/09/2009 Currency Future			Sell	250	0.00
\$ / R On 14/09/2009 Currency Future			Sell	364	0.00
\$ / R On 14/09/2009 Currency Future			Buy	364	3,005.73
\$ / R On 14/09/2009 Currency Future			Sell	364	0.00
\$ / R On 14/09/2009 Currency Future			Buy	364	2,979.34
\$ / R On 14/09/2009 Currency Future			Sell	400	0.00
\$ / R On 14/09/2009 Currency Future			Buy	400	3,349.40
\$ / R On 14/09/2009 Currency Future			Buy	498	4,163.98
\$ / R On 14/09/2009 Currency Future			Sell	498	0.00

\$ / R On 14/09/2009 Currency Future	Buy	500	4,185.00
\$ / R On 14/09/2009 Currency Future	Sell	500	0.00
\$ / R On 14/09/2009 Currency Future	Buy	500	4,180.70
\$ / R On 14/09/2009 Currency Future	Sell	500	0.00
\$ / R On 14/09/2009 Currency Future	Buy	1,000	8,330.00
\$ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
\$ / R On 14/09/2009 Currency Future	Buy	2,000	16,696.80
\$ / R On 14/09/2009 Currency Future	Sell	2,000	0.00

**Sep 2009 £ / R Currency Future**

£ / R On 14/09/2009 Currency Future	Sell	8	0.00
£ / R On 14/09/2009 Currency Future	Buy	8	108.68
£ / R On 14/09/2009 Currency Future	Buy	108	1,468.53
£ / R On 14/09/2009 Currency Future	Sell	108	0.00
£ / R On 14/09/2009 Currency Future	Sell	1,000	0.00
£ / R On 14/09/2009 Currency Future	Buy	1,000	13,661.00

**Sep 2009 € / R Currency Future**

€ / R On 14/09/2009 Currency Future	Sell	1	0.00
€ / R On 14/09/2009 Currency Future	Buy	1	11.63
€ / R On 14/09/2009 Currency Future	Sell	4	0.00
€ / R On 14/09/2009 Currency Future	Buy	4	46.90
€ / R On 14/09/2009 Currency Future	Buy	10	116.36
€ / R On 14/09/2009 Currency Future	Sell	10	0.00
€ / R On 14/09/2009 Currency Future	Buy	2,000	23,374.00
€ / R On 14/09/2009 Currency Future	Sell	2,000	0.00
€ / R On 14/09/2009 Currency Future	Sell	2,000	0.00
€ / R On 14/09/2009 Currency Future	Buy	2,000	23,360.00
€ / R On 14/09/2009 Currency Future	Sell	5,000	0.00
€ / R On 14/09/2009 Currency Future	Buy	5,000	58,679.50

**Grand Total for Daily Detailed Turnover:**

**19,242                      255,124.95**