



Derivatives Daily Detailed Turnover Report

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Dec 2008 \$ / R Currency Future					
\$ / R On 12/12/2008 Currency Future			Buy	3	25.19
\$ / R On 12/12/2008 Currency Future			Sell	3	0.00
\$ / R On 12/12/2008 Currency Future			Sell	6	0.00
\$ / R On 12/12/2008 Currency Future			Buy	6	50.79
\$ / R On 12/12/2008 Currency Future			Sell	10	0.00
\$ / R On 12/12/2008 Currency Future			Buy	10	83.95
\$ / R On 12/12/2008 Currency Future			Sell	20	0.00
\$ / R On 12/12/2008 Currency Future			Buy	20	170.00
\$ / R On 12/12/2008 Currency Future			Sell	400	0.00
\$ / R On 12/12/2008 Currency Future			Buy	400	3,348.00
\$ / R On 12/12/2008 Currency Future			Buy	1,181	10,000.12
\$ / R On 12/12/2008 Currency Future			Sell	1,181	0.00
Dec 2008 £ / R Currency Future					
£ / R On 12/12/2008 Currency Future			Buy	1	16.33
£ / R On 12/12/2008 Currency Future			Sell	1	0.00
£ / R On 12/12/2008 Currency Future			Buy	2	32.94
£ / R On 12/12/2008 Currency Future			Sell	2	0.00
£ / R On 12/12/2008 Currency Future			Buy	3	49.32
£ / R On 12/12/2008 Currency Future			Sell	3	0.00
£ / R On 12/12/2008 Currency Future			Buy	7	114.79

£ / R On 12/12/2008 Currency Future	Sell	7	0.00
£ / R On 12/12/2008 Currency Future	Buy	10	163.46
£ / R On 12/12/2008 Currency Future	Sell	10	0.00
£ / R On 12/12/2008 Currency Future	Buy	30	495.60
£ / R On 12/12/2008 Currency Future	Sell	30	0.00

Dec 2008 € / R Currency Future

€ / R On 12/12/2008 Currency Future	Sell	1	0.00
€ / R On 12/12/2008 Currency Future	Buy	1	12.96
€ / R On 12/12/2008 Currency Future	Sell	1	0.00
€ / R On 12/12/2008 Currency Future	Buy	1	13.06
€ / R On 12/12/2008 Currency Future	Sell	2	0.00
€ / R On 12/12/2008 Currency Future	Buy	2	26.19
€ / R On 12/12/2008 Currency Future	Buy	4	52.16
€ / R On 12/12/2008 Currency Future	Sell	4	0.00
€ / R On 12/12/2008 Currency Future	Buy	20	262.27
€ / R On 12/12/2008 Currency Future	Buy	20	261.84
€ / R On 12/12/2008 Currency Future	Sell	20	0.00
€ / R On 12/12/2008 Currency Future	Sell	20	0.00
€ / R On 12/12/2008 Currency Future	Sell	39	0.00
€ / R On 12/12/2008 Currency Future	Buy	39	509.34
€ / R On 12/12/2008 Currency Future	Buy	763	9,995.30
€ / R On 12/12/2008 Currency Future	Sell	763	0.00
€ / R On 12/12/2008 Currency Future	Sell	1,908	0.00
€ / R On 12/12/2008 Currency Future	Buy	1,908	24,994.80

Jun 2008 \$ / R Currency Future

\$ / R On 13/06/2008 Currency Future	Buy	1	8.01
\$ / R On 13/06/2008 Currency Future	Sell	1	0.00
\$ / R On 13/06/2008 Currency Future	Sell	1	0.00
\$ / R On 13/06/2008 Currency Future	Sell	1	0.00
\$ / R On 13/06/2008 Currency Future	Buy	1	8.13
\$ / R On 13/06/2008 Currency Future	Buy	1	8.15
\$ / R On 13/06/2008 Currency Future	Sell	1	0.00
\$ / R On 13/06/2008 Currency Future	Buy	1	8.04

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 13/06/2008 Currency Future			Sell	1	0.00
\$ / R On 13/06/2008 Currency Future			Buy	1	8.08
\$ / R On 13/06/2008 Currency Future			Sell	2	0.00
\$ / R On 13/06/2008 Currency Future			Buy	2	16.19
\$ / R On 13/06/2008 Currency Future			Buy	2	16.15
\$ / R On 13/06/2008 Currency Future			Sell	2	0.00
\$ / R On 13/06/2008 Currency Future			Buy	4	31.97
\$ / R On 13/06/2008 Currency Future			Sell	4	0.00
\$ / R On 13/06/2008 Currency Future			Sell	4	0.00
\$ / R On 13/06/2008 Currency Future			Buy	4	32.09
\$ / R On 13/06/2008 Currency Future			Sell	4	0.00
\$ / R On 13/06/2008 Currency Future			Buy	4	32.24
\$ / R On 13/06/2008 Currency Future			Buy	5	40.21
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	40.05
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	40.08
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	40.05
\$ / R On 13/06/2008 Currency Future			Buy	5	40.67
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	40.75
\$ / R On 13/06/2008 Currency Future			Buy	5	40.10
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	40.25
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	40.50
\$ / R On 13/06/2008 Currency Future			Sell	8	0.00

\$ / R On 13/06/2008 Currency Future	Buy	8	64.56
\$ / R On 13/06/2008 Currency Future	Sell	9	0.00
\$ / R On 13/06/2008 Currency Future	Buy	9	72.09
\$ / R On 13/06/2008 Currency Future	Buy	10	80.00
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.10
\$ / R On 13/06/2008 Currency Future	Buy	10	80.19
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.74
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.95
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	81.34
\$ / R On 13/06/2008 Currency Future	Buy	10	80.95
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.65
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.90
\$ / R On 13/06/2008 Currency Future	Buy	10	80.31
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.50
\$ / R On 13/06/2008 Currency Future	Buy	10	80.10
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	80.50
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	81.10
\$ / R On 13/06/2008 Currency Future	Buy	10	81.23
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	12	96.84

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 13/06/2008 Currency Future			Sell	12	0.00
\$ / R On 13/06/2008 Currency Future			Buy	15	120.32
\$ / R On 13/06/2008 Currency Future			Sell	15	0.00
\$ / R On 13/06/2008 Currency Future			Buy	15	121.30
\$ / R On 13/06/2008 Currency Future			Sell	15	0.00
\$ / R On 13/06/2008 Currency Future			Sell	15	0.00
\$ / R On 13/06/2008 Currency Future			Buy	15	120.63
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	160.80
\$ / R On 13/06/2008 Currency Future			Buy	20	161.60
\$ / R On 13/06/2008 Currency Future			Buy	20	161.89
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	161.60
\$ / R On 13/06/2008 Currency Future			Buy	20	161.20
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	160.80
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	162.20
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	161.80
\$ / R On 13/06/2008 Currency Future			Buy	20	162.00
\$ / R On 13/06/2008 Currency Future			Buy	20	161.00
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	162.55
\$ / R On 13/06/2008 Currency Future			Sell	20	0.00
\$ / R On 13/06/2008 Currency Future			Buy	20	161.00

\$ / R On 13/06/2008 Currency Future	Sell	24	0.00
\$ / R On 13/06/2008 Currency Future	Buy	24	192.96
\$ / R On 13/06/2008 Currency Future	Sell	25	0.00
\$ / R On 13/06/2008 Currency Future	Buy	25	202.50
\$ / R On 13/06/2008 Currency Future	Sell	25	0.00
\$ / R On 13/06/2008 Currency Future	Buy	25	203.25
\$ / R On 13/06/2008 Currency Future	Buy	26	209.56
\$ / R On 13/06/2008 Currency Future	Sell	26	0.00
\$ / R On 13/06/2008 Currency Future	Sell	30	0.00
\$ / R On 13/06/2008 Currency Future	Buy	30	240.00
\$ / R On 13/06/2008 Currency Future	Buy	30	241.38
\$ / R On 13/06/2008 Currency Future	Sell	30	0.00
\$ / R On 13/06/2008 Currency Future	Sell	30	0.00
\$ / R On 13/06/2008 Currency Future	Buy	30	242.61
\$ / R On 13/06/2008 Currency Future	Buy	50	403.20
\$ / R On 13/06/2008 Currency Future	Sell	50	0.00
\$ / R On 13/06/2008 Currency Future	Sell	50	0.00
\$ / R On 13/06/2008 Currency Future	Buy	50	402.00
\$ / R On 13/06/2008 Currency Future	Sell	50	0.00
\$ / R On 13/06/2008 Currency Future	Buy	50	401.00
\$ / R On 13/06/2008 Currency Future	Buy	77	623.70
\$ / R On 13/06/2008 Currency Future	Sell	77	0.00
\$ / R On 13/06/2008 Currency Future	Sell	100	0.00
\$ / R On 13/06/2008 Currency Future	Buy	100	804.27
\$ / R On 13/06/2008 Currency Future	Buy	150	1,202.63
\$ / R On 13/06/2008 Currency Future	Sell	150	0.00
\$ / R On 13/06/2008 Currency Future	Sell	200	0.00
\$ / R On 13/06/2008 Currency Future	Buy	200	1,612.90
\$ / R On 13/06/2008 Currency Future	Sell	500	0.00
\$ / R On 13/06/2008 Currency Future	Sell	500	0.00
\$ / R On 13/06/2008 Currency Future	Buy	500	4,007.25
\$ / R On 13/06/2008 Currency Future	Buy	500	4,044.00
\$ / R On 13/06/2008 Currency Future	Sell	1,497	0.00
\$ / R On 13/06/2008 Currency Future	Buy	1,497	11,997.71

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jun 2008 £ / R Currency Future					
£ / R On 13/06/2008 Currency Future			Sell	2	0.00
£ / R On 13/06/2008 Currency Future			Buy	2	31.71
£ / R On 13/06/2008 Currency Future			Buy	5	79.90
£ / R On 13/06/2008 Currency Future			Sell	5	0.00
£ / R On 13/06/2008 Currency Future			Sell	5	0.00
£ / R On 13/06/2008 Currency Future			Buy	5	79.01
£ / R On 13/06/2008 Currency Future			Sell	10	0.00
£ / R On 13/06/2008 Currency Future			Buy	10	159.60
£ / R On 13/06/2008 Currency Future			Sell	10	0.00
£ / R On 13/06/2008 Currency Future			Buy	10	157.90
£ / R On 13/06/2008 Currency Future			Buy	10	158.50
£ / R On 13/06/2008 Currency Future			Buy	10	158.50
£ / R On 13/06/2008 Currency Future			Sell	10	0.00
£ / R On 13/06/2008 Currency Future			Sell	10	0.00
£ / R On 13/06/2008 Currency Future			Buy	10	158.40
£ / R On 13/06/2008 Currency Future			Sell	10	0.00
£ / R On 13/06/2008 Currency Future			Buy	14	224.43
£ / R On 13/06/2008 Currency Future			Sell	14	0.00
£ / R On 13/06/2008 Currency Future			Buy	20	318.00
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Buy	20	316.90
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Buy	20	316.50
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Buy	20	315.98
£ / R On 13/06/2008 Currency Future			Buy	20	315.80
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Buy	20	315.20

Jun 2008 € / R Currency Future

€ / R On 13/06/2008 Currency Future	Buy	1	12.48
€ / R On 13/06/2008 Currency Future	Sell	1	0.00
€ / R On 13/06/2008 Currency Future	Buy	3	37.60
€ / R On 13/06/2008 Currency Future	Sell	3	0.00
€ / R On 13/06/2008 Currency Future	Sell	5	0.00
€ / R On 13/06/2008 Currency Future	Buy	5	62.95
€ / R On 13/06/2008 Currency Future	Sell	5	0.00
€ / R On 13/06/2008 Currency Future	Buy	5	62.89
€ / R On 13/06/2008 Currency Future	Buy	9	112.32
€ / R On 13/06/2008 Currency Future	Sell	9	0.00
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Buy	10	124.60
€ / R On 13/06/2008 Currency Future	Buy	10	125.50
€ / R On 13/06/2008 Currency Future	Buy	10	125.30
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Buy	10	125.20
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Buy	10	125.00
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Buy	10	124.95
€ / R On 13/06/2008 Currency Future	Sell	15	0.00
€ / R On 13/06/2008 Currency Future	Buy	15	187.13
€ / R On 13/06/2008 Currency Future	Sell	20	0.00
€ / R On 13/06/2008 Currency Future	Buy	20	251.77
€ / R On 13/06/2008 Currency Future	Sell	20	0.00
€ / R On 13/06/2008 Currency Future	Buy	20	250.60
€ / R On 13/06/2008 Currency Future	Sell	20	0.00
€ / R On 13/06/2008 Currency Future	Buy	20	249.94
€ / R On 13/06/2008 Currency Future	Sell	25	0.00
€ / R On 13/06/2008 Currency Future	Buy	25	313.60
€ / R On 13/06/2008 Currency Future	Sell	80	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 13/06/2008 Currency Future			Buy	80	998.00
€ / R On 13/06/2008 Currency Future			Sell	481	0.00
€ / R On 13/06/2008 Currency Future			Buy	481	5,995.38
€ / R On 13/06/2008 Currency Future			Buy	500	6,308.00
€ / R On 13/06/2008 Currency Future			Sell	500	0.00
€ / R On 13/06/2008 Currency Future			Buy	1,444	17,998.59
€ / R On 13/06/2008 Currency Future			Sell	1,444	0.00
May 2008 R157 Future					
R157 On 02/05/2008 Bond Future			Buy	50	62,782.62
R157 On 02/05/2008 Bond Future			Sell	50	0.00
R157 On 02/05/2008 Bond Future			Sell	130	0.00
R157 On 02/05/2008 Bond Future			Buy	130	162,657.85
May 2008 R186 Future					
R186 On 02/05/2008 Bond Future			Sell	80	0.00
R186 On 02/05/2008 Bond Future			Buy	80	94,770.75
Sep 2008 \$ / R Currency Future					
\$ / R On 15/09/2008 Currency Future			Buy	1	8.23
\$ / R On 15/09/2008 Currency Future			Sell	1	0.00
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.28
\$ / R On 15/09/2008 Currency Future			Buy	5	41.09
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Sell	6	0.00
\$ / R On 15/09/2008 Currency Future			Buy	6	49.05
\$ / R On 15/09/2008 Currency Future			Sell	10	0.00
\$ / R On 15/09/2008 Currency Future			Buy	10	82.83
\$ / R On 15/09/2008 Currency Future			Buy	20	166.36
\$ / R On 15/09/2008 Currency Future			Sell	20	0.00
\$ / R On 15/09/2008 Currency Future			Buy	20	164.74

