



# Derivatives Daily Detailed Turnover Report

Date of Printout: 07/03/2008

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Jun 2008 \$ / R Currency Future</b>					
\$ / R On 13/06/2008 Currency Future			Sell	2	0.00
\$ / R On 13/06/2008 Currency Future			Buy	2	16.41
\$ / R On 13/06/2008 Currency Future			Buy	5	41.10
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	41.10
\$ / R On 13/06/2008 Currency Future			Sell	5	0.00
\$ / R On 13/06/2008 Currency Future			Buy	5	41.05
\$ / 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	40.79
\$ / R On 13/06/2008 Currency Future			Sell	8	0.00
\$ / R On 13/06/2008 Currency Future			Buy	8	65.63
\$ / R On 13/06/2008 Currency Future			Buy	9	73.89
\$ / R On 13/06/2008 Currency Future			Sell	9	0.00
\$ / R On 13/06/2008 Currency Future			Buy	10	82.10
\$ / R On 13/06/2008 Currency Future			Buy	10	82.10
\$ / R On 13/06/2008 Currency Future			Sell	10	0.00
\$ / R On 13/06/2008 Currency Future			Buy	10	82.10
\$ / 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	82.10
\$ / 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	82.30
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	82.10
\$ / R On 13/06/2008 Currency Future	Buy	10	81.65
\$ / R On 13/06/2008 Currency Future	Sell	10	0.00
\$ / R On 13/06/2008 Currency Future	Buy	10	82.02
\$ / R On 13/06/2008 Currency Future	Buy	10	82.10
\$ / 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	15	0.00
\$ / R On 13/06/2008 Currency Future	Buy	15	123.00
\$ / R On 13/06/2008 Currency Future	Buy	20	164.20
\$ / 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	164.21
\$ / R On 13/06/2008 Currency Future	Buy	20	164.40
\$ / R On 13/06/2008 Currency Future	Sell	20	0.00
\$ / R On 13/06/2008 Currency Future	Buy	20	162.86
\$ / R On 13/06/2008 Currency Future	Buy	23	189.97
\$ / R On 13/06/2008 Currency Future	Sell	23	0.00
\$ / R On 13/06/2008 Currency Future	Sell	30	0.00
\$ / R On 13/06/2008 Currency Future	Buy	30	244.86
\$ / R On 13/06/2008 Currency Future	Buy	30	244.91
\$ / R On 13/06/2008 Currency Future	Sell	30	0.00
\$ / R On 13/06/2008 Currency Future	Buy	50	409.53
\$ / 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	410.00
\$ / R On 13/06/2008 Currency Future	Buy	65	533.51
\$ / R On 13/06/2008 Currency Future	Sell	65	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 13/06/2008 Currency Future			Sell	75	0.00
\$ / R On 13/06/2008 Currency Future			Buy	75	616.50
\$ / R On 13/06/2008 Currency Future			Buy	100	822.00
\$ / R On 13/06/2008 Currency Future			Sell	100	0.00
\$ / R On 13/06/2008 Currency Future			Sell	140	0.00
\$ / R On 13/06/2008 Currency Future			Buy	140	1,151.93
\$ / R On 13/06/2008 Currency Future			Buy	150	1,240.32
\$ / R On 13/06/2008 Currency Future			Sell	150	0.00
\$ / R On 13/06/2008 Currency Future			Buy	250	2,065.63
\$ / R On 13/06/2008 Currency Future			Sell	250	0.00
\$ / R On 13/06/2008 Currency Future			Buy	500	4,106.60
\$ / R On 13/06/2008 Currency Future			Sell	500	0.00
\$ / R On 13/06/2008 Currency Future			Buy	500	4,128.25
\$ / R On 13/06/2008 Currency Future			Buy	500	4,120.25
\$ / R On 13/06/2008 Currency Future			Sell	500	0.00
\$ / R On 13/06/2008 Currency Future			Sell	500	0.00
<b>Jun 2008 £ / R Currency Future</b>					
£ / R On 13/06/2008 Currency Future			Buy	20	325.76
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Sell	25	0.00
£ / R On 13/06/2008 Currency Future			Buy	25	407.50
£ / R On 13/06/2008 Currency Future			Buy	25	413.46
£ / R On 13/06/2008 Currency Future			Buy	25	413.46
£ / R On 13/06/2008 Currency Future			Sell	25	0.00
£ / R On 13/06/2008 Currency Future			Sell	25	0.00
£ / R On 13/06/2008 Currency Future			Buy	50	826.96
£ / R On 13/06/2008 Currency Future			Sell	50	0.00
£ / R On 13/06/2008 Currency Future			Buy	200	3,298.78
£ / R On 13/06/2008 Currency Future			Sell	200	0.00
<b>Jun 2008 € / R Currency Future</b>					

€ / R On 13/06/2008 Currency Future	Buy	4	50.24
€ / R On 13/06/2008 Currency Future	Sell	4	0.00
€ / R On 13/06/2008 Currency Future	Buy	96	1,205.76
€ / R On 13/06/2008 Currency Future	Sell	96	0.00
€ / R On 13/06/2008 Currency Future	Sell	250	0.00
€ / R On 13/06/2008 Currency Future	Buy	250	3,163.53
€ / R On 13/06/2008 Currency Future	Sell	2,500	0.00
€ / R On 13/06/2008 Currency Future	Buy	2,500	31,494.50
€ / R On 13/06/2008 Currency Future	Buy	2,900	35,176.71
€ / R On 13/06/2008 Currency Future	Sell	2,900	0.00

**Mar 2008 \$ / R Currency Future**

\$ / R On 17/03/2008 Currency Future	Buy	1	8.04
\$ / R On 17/03/2008 Currency Future	Sell	1	0.00
\$ / R On 17/03/2008 Currency Future	Buy	2	16.11
\$ / R On 17/03/2008 Currency Future	Sell	2	0.00
\$ / R On 17/03/2008 Currency Future	Sell	3	0.00
\$ / R On 17/03/2008 Currency Future	Buy	3	24.11
\$ / R On 17/03/2008 Currency Future	Sell	5	0.00
\$ / R On 17/03/2008 Currency Future	Buy	5	40.20
\$ / R On 17/03/2008 Currency Future	Buy	5	40.28
\$ / R On 17/03/2008 Currency Future	Sell	5	0.00
\$ / R On 17/03/2008 Currency Future	Buy	7	56.56
\$ / R On 17/03/2008 Currency Future	Sell	7	0.00
\$ / R On 17/03/2008 Currency Future	Buy	7	55.92
\$ / R On 17/03/2008 Currency Future	Sell	7	0.00
\$ / R On 17/03/2008 Currency Future	Buy	10	80.30
\$ / R On 17/03/2008 Currency Future	Sell	10	0.00
\$ / R On 17/03/2008 Currency Future	Sell	15	0.00
\$ / R On 17/03/2008 Currency Future	Buy	15	121.05
\$ / R On 17/03/2008 Currency Future	Sell	20	0.00
\$ / R On 17/03/2008 Currency Future	Buy	20	160.54
\$ / R On 17/03/2008 Currency Future	Sell	20	0.00
\$ / R On 17/03/2008 Currency Future	Buy	20	160.54
\$ / R On 17/03/2008 Currency Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 17/03/2008 Currency Future			Buy	20	160.80
\$ / R On 17/03/2008 Currency Future			Sell	20	0.00
\$ / R On 17/03/2008 Currency Future			Sell	20	0.00
\$ / R On 17/03/2008 Currency Future			Buy	20	160.00
\$ / R On 17/03/2008 Currency Future			Buy	20	160.60
\$ / R On 17/03/2008 Currency Future			Buy	21	168.84
\$ / R On 17/03/2008 Currency Future			Sell	21	0.00
\$ / R On 17/03/2008 Currency Future			Sell	25	0.00
\$ / R On 17/03/2008 Currency Future			Buy	25	200.21
\$ / R On 17/03/2008 Currency Future			Sell	30	0.00
\$ / R On 17/03/2008 Currency Future			Buy	30	240.89
\$ / R On 17/03/2008 Currency Future			Sell	40	0.00
\$ / R On 17/03/2008 Currency Future			Buy	40	322.80
\$ / R On 17/03/2008 Currency Future			Sell	55	0.00
\$ / R On 17/03/2008 Currency Future			Buy	55	444.95
\$ / R On 17/03/2008 Currency Future			Sell	90	0.00
\$ / R On 17/03/2008 Currency Future			Buy	90	721.22
\$ / R On 17/03/2008 Currency Future			Sell	100	0.00
\$ / R On 17/03/2008 Currency Future			Buy	100	805.50
\$ / R On 17/03/2008 Currency Future			Buy	150	1,198.50
\$ / R On 17/03/2008 Currency Future			Sell	150	0.00
\$ / R On 17/03/2008 Currency Future			Buy	500	3,995.00
\$ / R On 17/03/2008 Currency Future			Sell	500	0.00
\$ / R On 17/03/2008 Currency Future			Buy	2,000	16,128.80
\$ / R On 17/03/2008 Currency Future			Sell	2,000	0.00
<b>May 2008 R157 Future</b>					
R157 On 02/05/2008 Bond Future			Buy	100	124,408.47
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 02/05/2008 Bond Future			Buy	200	248,937.34
R157 On 02/05/2008 Bond Future			Sell	200	0.00

**Sep 2008 \$ / R Currency Futuri**

\$ / R On 15/09/2008 Currency Future	Sell	1	0.00
\$ / R On 15/09/2008 Currency Future	Buy	1	8.45
\$ / R On 15/09/2008 Currency Future	Buy	1	8.44
\$ / R On 15/09/2008 Currency Future	Sell	1	0.00
\$ / R On 15/09/2008 Currency Future	Sell	2	0.00
\$ / R On 15/09/2008 Currency Future	Buy	2	16.70
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	168.19
\$ / R On 15/09/2008 Currency Future	Sell	50	0.00
\$ / R On 15/09/2008 Currency Future	Buy	50	421.75
\$ / R On 15/09/2008 Currency Future	Sell	2,000	0.00
\$ / R On 15/09/2008 Currency Future	Buy	2,000	16,850.80

**Sep 2008 £ / R Currency Futuri**

£ / R On 15/09/2008 Currency Future	Sell	50	0.00
£ / R On 15/09/2008 Currency Future	Buy	50	835.26

**Sep 2008 € / R Currency Futuri**

€ / R On 15/09/2008 Currency Future	Sell	100	0.00
€ / R On 15/09/2008 Currency Future	Sell	100	0.00
€ / R On 15/09/2008 Currency Future	Buy	100	1,271.05
€ / R On 15/09/2008 Currency Future	Buy	100	1,276.00

**Grand Total for Daily Detailed Turnover:****14,572****518,572.30**