



# Derivatives Daily Detailed Turnover Report

Date of Printout: 12/06/2008

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2008 R153 Future</b>					
R153 On 07/08/2008 Bond Future			Buy	11	11,891.37
R153 On 07/08/2008 Bond Future			Sell	11	0.00
R153 On 07/08/2008 Bond Future			Buy	150	162,217.43
R153 On 07/08/2008 Bond Future			Sell	150	0.00
R153 On 07/08/2008 Bond Future			Sell	350	0.00
R153 On 07/08/2008 Bond Future			Buy	350	380,093.14
<b>Dec 2008 \$ / R Currency Future</b>					
\$ / R On 12/12/2008 Currency Future			Buy	1	8.40
\$ / R On 12/12/2008 Currency Future			Sell	1	0.00
\$ / R On 12/12/2008 Currency Future			Buy	2	16.95
\$ / R On 12/12/2008 Currency Future			Sell	2	0.00
\$ / R On 12/12/2008 Currency Future			Buy	6	50.46
\$ / R On 12/12/2008 Currency Future			Sell	6	0.00
\$ / R On 12/12/2008 Currency Future			Sell	10	0.00
\$ / R On 12/12/2008 Currency Future			Buy	10	85.00
\$ / R On 12/12/2008 Currency Future			Sell	40	0.00
\$ / R On 12/12/2008 Currency Future			Buy	40	338.80
\$ / R On 12/12/2008 Currency Future			Buy	42	355.95
\$ / R On 12/12/2008 Currency Future			Sell	42	0.00
\$ / R On 12/12/2008 Currency Future			Buy	200	1,682.00

\$ / R On 12/12/2008 Currency Future	Sell	200	0.00
\$ / R On 12/12/2008 Currency Future	Buy	250	2,120.50
\$ / R On 12/12/2008 Currency Future	Sell	250	0.00
\$ / R On 12/12/2008 Currency Future	Sell	630	0.00
\$ / R On 12/12/2008 Currency Future	Buy	630	5,268.69
\$ / R On 12/12/2008 Currency Future	Sell	2,000	0.00
\$ / R On 12/12/2008 Currency Future	Buy	2,000	16,894.40

**Dec 2008 £ / R Currency Future**

£ / R On 12/12/2008 Currency Future	Sell	2	0.00
£ / R On 12/12/2008 Currency Future	Buy	2	32.84
£ / R On 12/12/2008 Currency Future	Sell	3	0.00
£ / R On 12/12/2008 Currency Future	Buy	3	48.72
£ / R On 12/12/2008 Currency Future	Sell	21	0.00
£ / R On 12/12/2008 Currency Future	Buy	21	344.82

**Dec 2008 € / R Currency Future**

€ / R On 12/12/2008 Currency Future	Buy	3	39.12
€ / R On 12/12/2008 Currency Future	Sell	3	0.00
€ / R On 12/12/2008 Currency Future	Buy	4	51.69
€ / R On 12/12/2008 Currency Future	Sell	4	0.00
€ / R On 12/12/2008 Currency Future	Buy	26	339.04
€ / R On 12/12/2008 Currency Future	Sell	26	0.00
€ / R On 12/12/2008 Currency Future	Sell	200	0.00
€ / R On 12/12/2008 Currency Future	Buy	200	2,579.00
€ / R On 12/12/2008 Currency Future	Buy	200	2,577.00
€ / R On 12/12/2008 Currency Future	Sell	200	0.00

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

\$ / R On 13/06/2008 Currency Future	Sell	5	0.00
\$ / R On 13/06/2008 Currency Future	Buy	5	40.10
\$ / R On 13/06/2008 Currency Future	Buy	15	119.36
\$ / R On 13/06/2008 Currency Future	Sell	15	0.00
\$ / R On 13/06/2008 Currency Future	Buy	15	121.35
\$ / R On 13/06/2008 Currency Future	Sell	15	0.00
\$ / R On 13/06/2008 Currency Future	Sell	25	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 13/06/2008 Currency Future			Buy	25	198.94
\$ / R On 13/06/2008 Currency Future			Sell	25	0.00
\$ / R On 13/06/2008 Currency Future			Buy	25	200.00
\$ / R On 13/06/2008 Currency Future			Sell	25	0.00
\$ / R On 13/06/2008 Currency Future			Buy	25	200.00
\$ / R On 13/06/2008 Currency Future			Buy	28	223.54
\$ / R On 13/06/2008 Currency Future			Sell	28	0.00
\$ / R On 13/06/2008 Currency Future			Sell	40	0.00
\$ / R On 13/06/2008 Currency Future			Buy	40	319.34
\$ / R On 13/06/2008 Currency Future			Buy	45	359.55
\$ / R On 13/06/2008 Currency Future			Sell	45	0.00
\$ / R On 13/06/2008 Currency Future			Buy	50	405.43
\$ / 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	398.50
\$ / R On 13/06/2008 Currency Future			Buy	50	399.50
\$ / R On 13/06/2008 Currency Future			Sell	50	0.00
\$ / R On 13/06/2008 Currency Future			Buy	70	558.85
\$ / R On 13/06/2008 Currency Future			Sell	70	0.00
\$ / R On 13/06/2008 Currency Future			Buy	75	601.50
\$ / R On 13/06/2008 Currency Future			Sell	75	0.00
\$ / R On 13/06/2008 Currency Future			Buy	83	665.66
\$ / R On 13/06/2008 Currency Future			Sell	83	0.00
\$ / R On 13/06/2008 Currency Future			Sell	100	0.00
\$ / R On 13/06/2008 Currency Future			Buy	100	802.00
\$ / R On 13/06/2008 Currency Future			Sell	175	0.00
\$ / R On 13/06/2008 Currency Future			Buy	175	1,419.25
\$ / R On 13/06/2008 Currency Future			Sell	200	0.00
\$ / R On 13/06/2008 Currency Future			Sell	200	0.00
\$ / R On 13/06/2008 Currency Future			Buy	200	1,619.00
\$ / R On 13/06/2008 Currency Future			Buy	200	1,596.70

\$ / R On 13/06/2008 Currency Future	Sell	250	0.00
\$ / R On 13/06/2008 Currency Future	Buy	250	2,002.50
\$ / R On 13/06/2008 Currency Future	Buy	330	2,646.60
\$ / R On 13/06/2008 Currency Future	Sell	330	0.00
\$ / R On 13/06/2008 Currency Future	Buy	1,035	8,300.70
\$ / R On 13/06/2008 Currency Future	Sell	1,035	0.00
\$ / R On 13/06/2008 Currency Future	Buy	2,000	16,040.00
\$ / R On 13/06/2008 Currency Future	Sell	2,000	0.00
\$ / R On 13/06/2008 Currency Future	Buy	3,000	24,285.00
\$ / R On 13/06/2008 Currency Future	Sell	3,000	0.00
\$ / R On 13/06/2008 Currency Future	Sell	3,000	0.00
\$ / R On 13/06/2008 Currency Future	Buy	3,000	23,932.80

**Jun 2008 £ / R Currency Future**

£ / R On 13/06/2008 Currency Future	Buy	7	109.20
£ / R On 13/06/2008 Currency Future	Sell	7	0.00
£ / R On 13/06/2008 Currency Future	Buy	15	233.95
£ / R On 13/06/2008 Currency Future	Sell	15	0.00
£ / R On 13/06/2008 Currency Future	Sell	40	0.00
£ / R On 13/06/2008 Currency Future	Buy	40	623.86
£ / R On 13/06/2008 Currency Future	Sell	140	0.00
£ / R On 13/06/2008 Currency Future	Buy	140	2,183.51

**Jun 2008 € / R Currency Future**

€ / R On 13/06/2008 Currency Future	Sell	3	0.00
€ / R On 13/06/2008 Currency Future	Buy	3	36.84
€ / R On 13/06/2008 Currency Future	Buy	10	123.25
€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Sell	200	0.00
€ / R On 13/06/2008 Currency Future	Buy	200	2,465.00
€ / R On 13/06/2008 Currency Future	Sell	400	0.00
€ / R On 13/06/2008 Currency Future	Buy	400	4,930.00
€ / R On 13/06/2008 Currency Future	Sell	750	0.00
€ / R On 13/06/2008 Currency Future	Buy	750	9,264.38
€ / R On 13/06/2008 Currency Future	Buy	790	9,740.70

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
€ / R On 13/06/2008 Currency Future			Sell	790	0.00
<b>Sep 2008 \$ / R Currency Future</b>					
\$ / 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			Buy	1	8.31
\$ / R On 15/09/2008 Currency Future			Sell	1	0.00
\$ / R On 15/09/2008 Currency Future			Buy	2	16.61
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Sell	3	0.00
\$ / R On 15/09/2008 Currency Future			Buy	3	24.84
\$ / R On 15/09/2008 Currency Future			Buy	4	33.08
\$ / R On 15/09/2008 Currency Future			Sell	4	0.00
\$ / R On 15/09/2008 Currency Future			Sell	4	0.00
\$ / R On 15/09/2008 Currency Future			Buy	4	33.16
\$ / R On 15/09/2008 Currency Future			Buy	5	40.93
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.45
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.45
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.00
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.20
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	41.10
\$ / R On 15/09/2008 Currency Future			Buy	5	41.00

\$ / R On 15/09/2008 Currency Future	Sell	5	0.00
\$ / R On 15/09/2008 Currency Future	Buy	5	41.55
\$ / R On 15/09/2008 Currency Future	Sell	5	0.00
\$ / R On 15/09/2008 Currency Future	Buy	5	41.50
\$ / R On 15/09/2008 Currency Future	Sell	5	0.00
\$ / R On 15/09/2008 Currency Future	Buy	5	41.50
\$ / R On 15/09/2008 Currency Future	Buy	10	82.90
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	82.20
\$ / R On 15/09/2008 Currency Future	Buy	10	83.00
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Sell	15	0.00
\$ / R On 15/09/2008 Currency Future	Buy	15	124.35
\$ / R On 15/09/2008 Currency Future	Sell	15	0.00
\$ / R On 15/09/2008 Currency Future	Buy	15	124.20
\$ / R On 15/09/2008 Currency Future	Buy	17	140.93
\$ / R On 15/09/2008 Currency Future	Sell	17	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	164.60
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	165.64
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	163.43
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	166.00
\$ / R On 15/09/2008 Currency Future	Buy	25	207.14
\$ / R On 15/09/2008 Currency Future	Sell	25	0.00
\$ / R On 15/09/2008 Currency Future	Buy	25	207.56
\$ / R On 15/09/2008 Currency Future	Sell	25	0.00
\$ / R On 15/09/2008 Currency Future	Sell	28	0.00
\$ / R On 15/09/2008 Currency Future	Buy	28	229.60
\$ / R On 15/09/2008 Currency Future	Buy	35	290.15
\$ / R On 15/09/2008 Currency Future	Sell	35	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 15/09/2008 Currency Future			Buy	36	295.56
\$ / R On 15/09/2008 Currency Future			Sell	36	0.00
\$ / R On 15/09/2008 Currency Future			Sell	40	0.00
\$ / R On 15/09/2008 Currency Future			Buy	40	326.40
\$ / R On 15/09/2008 Currency Future			Buy	40	328.00
\$ / R On 15/09/2008 Currency Future			Sell	40	0.00
\$ / R On 15/09/2008 Currency Future			Sell	45	0.00
\$ / R On 15/09/2008 Currency Future			Buy	45	369.45
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	410.00
\$ / R On 15/09/2008 Currency Future			Buy	50	410.70
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	410.50
\$ / R On 15/09/2008 Currency Future			Buy	70	574.00
\$ / R On 15/09/2008 Currency Future			Sell	70	0.00
\$ / R On 15/09/2008 Currency Future			Buy	75	618.05
\$ / R On 15/09/2008 Currency Future			Sell	75	0.00
\$ / R On 15/09/2008 Currency Future			Sell	83	0.00
\$ / R On 15/09/2008 Currency Future			Buy	83	683.98
\$ / R On 15/09/2008 Currency Future			Sell	100	0.00
\$ / R On 15/09/2008 Currency Future			Buy	100	823.95
\$ / R On 15/09/2008 Currency Future			Sell	100	0.00
\$ / R On 15/09/2008 Currency Future			Buy	100	825.07
\$ / R On 15/09/2008 Currency Future			Sell	100	0.00
\$ / R On 15/09/2008 Currency Future			Buy	100	824.07
\$ / R On 15/09/2008 Currency Future			Sell	150	0.00
\$ / R On 15/09/2008 Currency Future			Buy	150	1,243.05
\$ / R On 15/09/2008 Currency Future			Buy	150	1,224.53
\$ / R On 15/09/2008 Currency Future			Sell	150	0.00
\$ / R On 15/09/2008 Currency Future			Buy	170	1,409.30

\$ / R On 15/09/2008 Currency Future	Sell	170	0.00
\$ / R On 15/09/2008 Currency Future	Buy	175	1,455.83
\$ / R On 15/09/2008 Currency Future	Sell	175	0.00
\$ / R On 15/09/2008 Currency Future	Buy	200	1,656.90
\$ / R On 15/09/2008 Currency Future	Sell	200	0.00
\$ / R On 15/09/2008 Currency Future	Buy	250	2,061.25
\$ / R On 15/09/2008 Currency Future	Sell	250	0.00
\$ / R On 15/09/2008 Currency Future	Buy	285	2,358.38
\$ / R On 15/09/2008 Currency Future	Sell	285	0.00
\$ / R On 15/09/2008 Currency Future	Sell	330	0.00
\$ / R On 15/09/2008 Currency Future	Buy	330	2,719.43
\$ / R On 15/09/2008 Currency Future	Sell	500	0.00
\$ / R On 15/09/2008 Currency Future	Buy	500	4,132.50
\$ / R On 15/09/2008 Currency Future	Sell	500	0.00
\$ / R On 15/09/2008 Currency Future	Buy	500	4,132.50
\$ / R On 15/09/2008 Currency Future	Buy	500	4,132.50
\$ / R On 15/09/2008 Currency Future	Sell	500	0.00
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,327.30
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,342.00
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,326.90
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,315.50
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,315.50
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,347.50
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,340.50
\$ / R On 15/09/2008 Currency Future	Buy	1,000	8,342.50
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
\$ / R On 15/09/2008 Currency Future	Sell	1,035	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 15/09/2008 Currency Future			Buy	1,035	8,529.12
<b>Sep 2008 £ / R Currency Future</b>					
£ / R On 15/09/2008 Currency Future			Sell	1	0.00
£ / R On 15/09/2008 Currency Future			Buy	1	16.00
£ / R On 15/09/2008 Currency Future			Buy	4	64.00
£ / R On 15/09/2008 Currency Future			Sell	4	0.00
£ / R On 15/09/2008 Currency Future			Sell	5	0.00
£ / R On 15/09/2008 Currency Future			Buy	5	78.93
£ / R On 15/09/2008 Currency Future			Sell	5	0.00
£ / R On 15/09/2008 Currency Future			Buy	5	80.25
£ / R On 15/09/2008 Currency Future			Sell	5	0.00
£ / R On 15/09/2008 Currency Future			Buy	5	80.00
£ / R On 15/09/2008 Currency Future			Sell	5	0.00
£ / R On 15/09/2008 Currency Future			Buy	5	79.25
£ / R On 15/09/2008 Currency Future			Buy	7	110.88
£ / R On 15/09/2008 Currency Future			Sell	7	0.00
£ / R On 15/09/2008 Currency Future			Buy	15	238.85
£ / R On 15/09/2008 Currency Future			Sell	15	0.00
£ / R On 15/09/2008 Currency Future			Sell	40	0.00
£ / R On 15/09/2008 Currency Future			Buy	40	636.92
£ / R On 15/09/2008 Currency Future			Buy	140	2,229.22
£ / R On 15/09/2008 Currency Future			Sell	140	0.00
<b>Sep 2008 € / R Currency Future</b>					
€ / R On 15/09/2008 Currency Future			Sell	2	0.00
€ / R On 15/09/2008 Currency Future			Buy	2	25.40
€ / R On 15/09/2008 Currency Future			Sell	3	0.00
€ / R On 15/09/2008 Currency Future			Buy	3	38.10
€ / R On 15/09/2008 Currency Future			Sell	5	0.00
€ / R On 15/09/2008 Currency Future			Buy	5	63.74
€ / R On 15/09/2008 Currency Future			Sell	5	0.00

€ / R On 15/09/2008 Currency Future	Buy	5	63.40
€ / R On 15/09/2008 Currency Future	Buy	5	63.60
€ / R On 15/09/2008 Currency Future	Sell	5	0.00
€ / R On 15/09/2008 Currency Future	Sell	7	0.00
€ / R On 15/09/2008 Currency Future	Buy	7	88.59
€ / R On 15/09/2008 Currency Future	Buy	10	126.30
€ / R On 15/09/2008 Currency Future	Sell	10	0.00
€ / R On 15/09/2008 Currency Future	Buy	10	126.40
€ / R On 15/09/2008 Currency Future	Sell	10	0.00
€ / R On 15/09/2008 Currency Future	Sell	400	0.00
€ / R On 15/09/2008 Currency Future	Buy	400	5,052.00
€ / R On 15/09/2008 Currency Future	Sell	400	0.00
€ / R On 15/09/2008 Currency Future	Buy	400	5,056.00
€ / R On 15/09/2008 Currency Future	Buy	750	9,487.50
€ / R On 15/09/2008 Currency Future	Sell	750	0.00
€ / R On 15/09/2008 Currency Future	Sell	790	0.00
€ / R On 15/09/2008 Currency Future	Buy	790	9,946.10

**Grand Total for Daily Detailed Turnover:**

**33,435**

**849,375.92**