



# Derivatives Daily Detailed Turnover Report

Date of Printout: 01/08/2008

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	1	1,103.87
R153 On 07/08/2008 Bond Future			Sell	1	0.00
R153 On 07/08/2008 Bond Future			Buy	34	37,531.53
R153 On 07/08/2008 Bond Future			Sell	34	0.00
<b>Dec 2008 \$ / R Currency Futur</b>					
\$ / R On 12/12/2008 Currency Future			Buy	5	38.01
\$ / R On 12/12/2008 Currency Future			Sell	5	0.00
\$ / R On 12/12/2008 Currency Future			Sell	7	0.00
\$ / R On 12/12/2008 Currency Future			Buy	7	52.99
\$ / R On 12/12/2008 Currency Future			Buy	10	76.22
\$ / R On 12/12/2008 Currency Future			Sell	10	0.00
\$ / R On 12/12/2008 Currency Future			Buy	10	76.51
\$ / R On 12/12/2008 Currency Future			Sell	10	0.00
\$ / R On 12/12/2008 Currency Future			Buy	10	75.10
\$ / R On 12/12/2008 Currency Future			Sell	10	0.00
\$ / R On 12/12/2008 Currency Future			Buy	11	83.79
\$ / R On 12/12/2008 Currency Future			Sell	11	0.00
\$ / R On 12/12/2008 Currency Future			Buy	12	90.18
\$ / R On 12/12/2008 Currency Future			Sell	12	0.00
\$ / R On 12/12/2008 Currency Future			Buy	13	98.88

\$ / R On 12/12/2008 Currency Future	Sell	13	0.00
\$ / R On 12/12/2008 Currency Future	Sell	15	0.00
\$ / R On 12/12/2008 Currency Future	Buy	15	113.65
\$ / R On 12/12/2008 Currency Future	Sell	15	0.00
\$ / R On 12/12/2008 Currency Future	Buy	15	113.52
\$ / R On 12/12/2008 Currency Future	Sell	20	0.00
\$ / R On 12/12/2008 Currency Future	Buy	20	151.80
\$ / R On 12/12/2008 Currency Future	Buy	20	152.31
\$ / 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	Buy	20	150.40
\$ / R On 12/12/2008 Currency Future	Sell	28	0.00
\$ / R On 12/12/2008 Currency Future	Buy	28	210.01
\$ / R On 12/12/2008 Currency Future	Buy	55	416.65
\$ / R On 12/12/2008 Currency Future	Sell	55	0.00
\$ / R On 12/12/2008 Currency Future	Buy	100	756.00
\$ / R On 12/12/2008 Currency Future	Buy	100	762.65
\$ / R On 12/12/2008 Currency Future	Sell	100	0.00
\$ / R On 12/12/2008 Currency Future	Sell	100	0.00
\$ / R On 12/12/2008 Currency Future	Sell	100	0.00
\$ / R On 12/12/2008 Currency Future	Buy	100	761.05
\$ / R On 12/12/2008 Currency Future	Sell	100	0.00
\$ / R On 12/12/2008 Currency Future	Buy	100	759.60
\$ / R On 12/12/2008 Currency Future	Sell	112	0.00
\$ / R On 12/12/2008 Currency Future	Buy	112	841.12
\$ / R On 12/12/2008 Currency Future	Buy	500	3,761.25
\$ / R On 12/12/2008 Currency Future	Sell	500	0.00

**Dec 2008 £ / R Currency Future**

£ / R On 12/12/2008 Currency Future	Sell	10	0.00
£ / R On 12/12/2008 Currency Future	Buy	10	147.00
£ / R On 12/12/2008 Currency Future	Sell	10	0.00
£ / R On 12/12/2008 Currency Future	Buy	10	147.50
£ / R On 12/12/2008 Currency Future	Sell	47	0.00
£ / R On 12/12/2008 Currency Future	Buy	47	689.96

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
£ / R On 12/12/2008 Currency Future			Buy	865	12,884.18
£ / R On 12/12/2008 Currency Future			Sell	865	0.00
<b>Dec 2008 € / R Currency Future</b>					
€ / R On 12/12/2008 Currency Future			Sell	5	0.00
€ / R On 12/12/2008 Currency Future			Buy	5	58.50
€ / R On 12/12/2008 Currency Future			Sell	10	0.00
€ / R On 12/12/2008 Currency Future			Buy	10	116.50
€ / R On 12/12/2008 Currency Future			Sell	20	0.00
€ / R On 12/12/2008 Currency Future			Buy	20	233.20
€ / R On 12/12/2008 Currency Future			Sell	80	0.00
€ / R On 12/12/2008 Currency Future			Buy	80	928.00
€ / R On 12/12/2008 Currency Future			Buy	1,096	12,895.54
€ / R On 12/12/2008 Currency Future			Sell	1,096	0.00
<b>Dec 2008 ZAAD / R Currency F</b>					
ZAAD On 12/12/2008 Currency Future			Buy	100	701.75
ZAAD On 12/12/2008 Currency Future			Sell	100	0.00
ZAAD On 12/12/2008 Currency Future			Sell	1,820	0.00
ZAAD On 12/12/2008 Currency Future			Buy	1,820	12,767.30
<b>Mar 2009 \$ / R Currency Future</b>					
\$ / R On 16/03/2009 Currency Future			Sell	10	0.00
\$ / R On 16/03/2009 Currency Future			Buy	10	78.25
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	15	117.06
\$ / R On 16/03/2009 Currency Future			Buy	15	116.25
\$ / R On 16/03/2009 Currency Future			Buy	15	116.25
\$ / R On 16/03/2009 Currency Future			Sell	15	0.00
\$ / R On 16/03/2009 Currency Future			Buy	28	218.02
\$ / R On 16/03/2009 Currency Future			Sell	28	0.00

\$ / R On 16/03/2009 Currency Future	Buy	35	272.18
\$ / R On 16/03/2009 Currency Future	Sell	35	0.00
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	389.53
\$ / R On 16/03/2009 Currency Future	Sell	50	0.00
\$ / R On 16/03/2009 Currency Future	Buy	50	383.88
\$ / R On 16/03/2009 Currency Future	Sell	80	0.00
\$ / R On 16/03/2009 Currency Future	Buy	80	614.00
\$ / R On 16/03/2009 Currency Future	Sell	125	0.00
\$ / R On 16/03/2009 Currency Future	Buy	125	966.25
\$ / R On 16/03/2009 Currency Future	Buy	125	966.25
\$ / R On 16/03/2009 Currency Future	Sell	125	0.00
\$ / R On 16/03/2009 Currency Future	Buy	130	1,012.38
\$ / R On 16/03/2009 Currency Future	Sell	130	0.00
\$ / R On 16/03/2009 Currency Future	Buy	150	1,152.53
\$ / R On 16/03/2009 Currency Future	Sell	150	0.00
\$ / R On 16/03/2009 Currency Future	Sell	150	0.00
\$ / R On 16/03/2009 Currency Future	Buy	150	1,159.20
\$ / R On 16/03/2009 Currency Future	Sell	150	0.00
\$ / R On 16/03/2009 Currency Future	Buy	150	1,159.20

**Mar 2009 £ / R Currency Future**

£ / R On 16/03/2009 Currency Future	Sell	40	0.00
£ / R On 16/03/2009 Currency Future	Buy	40	596.40
£ / R On 16/03/2009 Currency Future	Buy	100	1,505.35
£ / R On 16/03/2009 Currency Future	Sell	100	0.00

**Mar 2009 € / R Currency Future**

€ / R On 16/03/2009 Currency Future	Sell	2	0.00
€ / R On 16/03/2009 Currency Future	Buy	2	23.90
€ / R On 16/03/2009 Currency Future	Buy	15	179.85
€ / R On 16/03/2009 Currency Future	Sell	15	0.00
€ / R On 16/03/2009 Currency Future	Buy	20	237.64
€ / R On 16/03/2009 Currency Future	Sell	20	0.00
€ / R On 16/03/2009 Currency Future	Sell	50	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 16/03/2009 Currency Future			Buy	50	589.63
<b>Nov 2008 ALBI Future</b>					
ALBI On 06/11/2008 Index Future			Sell	28	0.00
ALBI On 06/11/2008 Index Future			Buy	28	0.00
<b>Nov 2008 R157 Future</b>					
R157 On 06/11/2008 Bond Future			Sell	72	0.00
R157 On 06/11/2008 Bond Future			Buy	72	89,186.94
<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	7.43
\$ / R On 15/09/2008 Currency Future			Buy	1	7.43
\$ / R On 15/09/2008 Currency Future			Sell	1	0.00
\$ / R On 15/09/2008 Currency Future			Buy	2	14.74
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Buy	2	14.70
\$ / R On 15/09/2008 Currency Future			Buy	2	14.80
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Buy	2	14.84
\$ / R On 15/09/2008 Currency Future			Buy	3	22.10
\$ / R On 15/09/2008 Currency Future			Sell	3	0.00
\$ / R On 15/09/2008 Currency Future			Sell	3	0.00
\$ / R On 15/09/2008 Currency Future			Buy	3	22.31
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	5	37.10
\$ / R On 15/09/2008 Currency Future			Buy	5	37.00
\$ / R On 15/09/2008 Currency Future			Sell	5	0.00
\$ / R On 15/09/2008 Currency Future			Buy	7	51.63

\$ / R On 15/09/2008 Currency Future	Sell	7	0.00
\$ / R On 15/09/2008 Currency Future	Buy	8	59.20
\$ / R On 15/09/2008 Currency Future	Sell	8	0.00
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	74.22
\$ / R On 15/09/2008 Currency Future	Buy	10	73.50
\$ / 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	74.00
\$ / R On 15/09/2008 Currency Future	Buy	10	74.11
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	73.90
\$ / 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	73.50
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	74.00
\$ / R On 15/09/2008 Currency Future	Buy	15	110.40
\$ / R On 15/09/2008 Currency Future	Sell	15	0.00
\$ / R On 15/09/2008 Currency Future	Buy	15	111.08
\$ / R On 15/09/2008 Currency Future	Sell	15	0.00
\$ / R On 15/09/2008 Currency Future	Buy	16	118.08
\$ / R On 15/09/2008 Currency Future	Sell	16	0.00
\$ / R On 15/09/2008 Currency Future	Buy	17	125.97
\$ / R On 15/09/2008 Currency Future	Sell	17	0.00
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	148.14
\$ / R On 15/09/2008 Currency Future	Buy	20	147.80
\$ / 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	148.00
\$ / R On 15/09/2008 Currency Future	Buy	20	148.00
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	147.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / R On 15/09/2008 Currency Future			Sell	20	0.00
\$ / R On 15/09/2008 Currency Future			Buy	30	223.23
\$ / R On 15/09/2008 Currency Future			Sell	30	0.00
\$ / R On 15/09/2008 Currency Future			Buy	35	258.30
\$ / R On 15/09/2008 Currency Future			Sell	35	0.00
\$ / R On 15/09/2008 Currency Future			Sell	40	0.00
\$ / R On 15/09/2008 Currency Future			Buy	40	293.20
\$ / R On 15/09/2008 Currency Future			Sell	45	0.00
\$ / R On 15/09/2008 Currency Future			Buy	45	331.54
\$ / R On 15/09/2008 Currency Future			Buy	50	373.81
\$ / 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	367.37
\$ / R On 15/09/2008 Currency Future			Buy	50	369.00
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	367.93
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Sell	100	0.00
\$ / R On 15/09/2008 Currency Future			Buy	100	738.80
\$ / R On 15/09/2008 Currency Future			Sell	100	0.00
\$ / R On 15/09/2008 Currency Future			Buy	100	740.00
\$ / R On 15/09/2008 Currency Future			Sell	500	0.00
\$ / R On 15/09/2008 Currency Future			Buy	500	3,685.75
\$ / R On 15/09/2008 Currency Future			Buy	2,000	14,864.00
\$ / R On 15/09/2008 Currency Future			Sell	2,000	0.00
<b>Sep 2008 £ / R Currency Future</b>					
£ / R On 15/09/2008 Currency Future			Sell	5	0.00
£ / R On 15/09/2008 Currency Future			Buy	5	72.65
£ / R On 15/09/2008 Currency Future			Sell	10	0.00
£ / R On 15/09/2008 Currency Future			Buy	10	145.30

**Sep 2008 € / R Currency Future**

€ / R On 15/09/2008 Currency Future	Buy	2	22.96
€ / R On 15/09/2008 Currency Future	Sell	2	0.00
€ / R On 15/09/2008 Currency Future	Buy	3	34.42
€ / R On 15/09/2008 Currency Future	Sell	3	0.00
€ / R On 15/09/2008 Currency Future	Sell	5	0.00
€ / R On 15/09/2008 Currency Future	Buy	5	57.35
€ / R On 15/09/2008 Currency Future	Buy	10	114.50
€ / R On 15/09/2008 Currency Future	Sell	10	0.00
€ / R On 15/09/2008 Currency Future	Buy	10	114.70
€ / R On 15/09/2008 Currency Future	Sell	10	0.00
€ / R On 15/09/2008 Currency Future	Buy	20	230.67
€ / R On 15/09/2008 Currency Future	Sell	20	0.00
€ / R On 15/09/2008 Currency Future	Sell	300	0.00
€ / R On 15/09/2008 Currency Future	Buy	300	3,438.18

**Grand Total for Daily Detailed Turnover:****10,505****219,656.62**