



# Derivatives Daily Detailed Turnover Report

Date of Printout: 05/02/2008

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Feb 2008 R153 Future</b>					
R153 On 07/02/2008 Bond Future			Buy	350	399,325.85
R153 On 07/02/2008 Bond Future			Sell	350	0.00
R153 On 07/02/2008 Bond Future			Buy	409	466,640.78
R153 On 07/02/2008 Bond Future			Sell	409	0.00
R153 On 07/02/2008 Bond Future			Buy	675	770,128.43
R153 On 07/02/2008 Bond Future			Sell	675	0.00
R153 On 07/02/2008 Bond Future			Buy	1,021	1,164,890.55
R153 On 07/02/2008 Bond Future			Sell	1,021	0.00
R153 On 07/02/2008 Bond Future			Buy	5,902	6,736,809.57
R153 On 07/02/2008 Bond Future			Sell	5,902	0.00
<b>Feb 2008 R157 Future</b>					
R157 On 07/02/2008 Bond Future			Sell	80	0.00
R157 On 07/02/2008 Bond Future			Buy	80	105,360.11
R157 On 07/02/2008 Bond Future			Buy	107	140,919.15
R157 On 07/02/2008 Bond Future			Sell	107	0.00
R157 On 07/02/2008 Bond Future			Sell	213	0.00
R157 On 07/02/2008 Bond Future			Buy	213	280,521.30
R157 On 07/02/2008 Bond Future			Buy	246	323,982.34
R157 On 07/02/2008 Bond Future			Sell	246	0.00
R157 On 07/02/2008 Bond Future			Sell	8,761	0.00

R157 On 07/02/2008 Bond Future	Buy	8,761	11,549,439.69
<b>Feb 2008 R204 Future</b>			
R204 On 07/02/2008 Bond Future	Sell	3,265	0.00
R204 On 07/02/2008 Bond Future	Buy	3,265	3,170,883.44
<b>Feb 2008 R209 Future</b>			
R209 On 07/02/2008 Bond Future	Buy	6,410	5,158,341.74
R209 On 07/02/2008 Bond Future	Sell	6,410	0.00
<b>Jun 2008 \$ / R Currency Future</b>			
\$ / R On 13/06/2008 Currency Future	Sell	50	0.00
\$ / R On 13/06/2008 Currency Future	Buy	50	385.39
<b>Jun 2008 £ / R Currency Future</b>			
£ / R On 13/06/2008 Currency Future	Buy	50	756.13
£ / R On 13/06/2008 Currency Future	Sell	50	0.00
<b>Jun 2008 € / R Currency Future</b>			
€ / R On 13/06/2008 Currency Future	Sell	100	0.00
€ / R On 13/06/2008 Currency Future	Buy	100	1,139.20
<b>Mar 2008 \$ / R Currency Future</b>			
\$ / R On 17/03/2008 Currency Future	Sell	1	0.00
\$ / R On 17/03/2008 Currency Future	Sell	1	0.00
\$ / R On 17/03/2008 Currency Future	Sell	1	0.00
\$ / R On 17/03/2008 Currency Future	Buy	1	7.55
\$ / R On 17/03/2008 Currency Future	Buy	1	7.59
\$ / R On 17/03/2008 Currency Future	Buy	1	7.54
\$ / R On 17/03/2008 Currency Future	Sell	10	0.00
\$ / R On 17/03/2008 Currency Future	Buy	10	75.88
\$ / R On 17/03/2008 Currency Future	Sell	10	0.00
\$ / R On 17/03/2008 Currency Future	Buy	10	75.73
\$ / R On 17/03/2008 Currency Future	Buy	10	76.00
\$ / R On 17/03/2008 Currency Future	Sell	10	0.00
\$ / R On 17/03/2008 Currency Future	Sell	20	0.00
\$ / R On 17/03/2008 Currency Future	Buy	20	151.40
\$ / R On 17/03/2008 Currency Future	Sell	20	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 17/03/2008 Currency Future			Sell	20	0.00
\$ / R On 17/03/2008 Currency Future			Buy	20	151.40
\$ / R On 17/03/2008 Currency Future			Sell	20	0.00
\$ / R On 17/03/2008 Currency Future			Buy	20	151.54
\$ / R On 17/03/2008 Currency Future			Buy	20	151.00
\$ / R On 17/03/2008 Currency Future			Buy	20	152.28
\$ / R On 17/03/2008 Currency Future			Sell	20	0.00
\$ / R On 17/03/2008 Currency Future			Sell	25	0.00
\$ / R On 17/03/2008 Currency Future			Buy	25	189.85
\$ / R On 17/03/2008 Currency Future			Buy	25	190.00
\$ / R On 17/03/2008 Currency Future			Sell	25	0.00
\$ / R On 17/03/2008 Currency Future			Sell	50	0.00
\$ / R On 17/03/2008 Currency Future			Buy	50	378.00
\$ / R On 17/03/2008 Currency Future			Sell	60	0.00
\$ / R On 17/03/2008 Currency Future			Buy	60	454.20
\$ / R On 17/03/2008 Currency Future			Buy	130	978.82
\$ / R On 17/03/2008 Currency Future			Sell	130	0.00
<b>May 2008 R153 Future</b>					
R153 On 02/05/2008 Bond Future			Sell	351	0.00
R153 On 02/05/2008 Bond Future			Buy	351	386,762.16
R153 On 02/05/2008 Bond Future			Buy	410	451,773.47
R153 On 02/05/2008 Bond Future			Sell	410	0.00
R153 On 02/05/2008 Bond Future			Sell	678	0.00
R153 On 02/05/2008 Bond Future			Buy	678	747,079.05
R153 On 02/05/2008 Bond Future			Sell	1,025	0.00
R153 On 02/05/2008 Bond Future			Buy	1,025	1,129,433.66
R153 On 02/05/2008 Bond Future			Buy	5,902	6,508,534.97
R153 On 02/05/2008 Bond Future			Sell	5,902	0.00
<b>May 2008 R157 Future</b>					
R157 On 02/05/2008 Bond Future			Buy	79	101,024.28

R157 On 02/05/2008 Bond Future	Sell	79	0.00
R157 On 02/05/2008 Bond Future	Buy	106	135,551.57
R157 On 02/05/2008 Bond Future	Sell	106	0.00
R157 On 02/05/2008 Bond Future	Buy	211	269,824.35
R157 On 02/05/2008 Bond Future	Sell	211	0.00
R157 On 02/05/2008 Bond Future	Buy	244	312,024.37
R157 On 02/05/2008 Bond Future	Sell	244	0.00
R157 On 02/05/2008 Bond Future	Buy	280	358,603.45
R157 On 02/05/2008 Bond Future	Sell	280	0.00
R157 On 02/05/2008 Bond Future	Buy	8,761	11,222,090.18
R157 On 02/05/2008 Bond Future	Sell	8,761	0.00
<b>May 2008 R204 Future</b>			
R204 On 02/05/2008 Bond Future	Sell	3,265	0.00
R204 On 02/05/2008 Bond Future	Buy	3,265	3,250,022.14
<b>May 2008 R209 Future</b>			
R209 On 02/05/2008 Bond Future	Sell	6,410	0.00
R209 On 02/05/2008 Bond Future	Buy	6,410	5,086,317.05
<b>Sep 2008 \$ / R Currency Future</b>			
\$ / R On 15/09/2008 Currency Future	Sell	18	0.00
\$ / R On 15/09/2008 Currency Future	Buy	18	141.71
\$ / R On 15/09/2008 Currency Future	Sell	20	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	158.20
\$ / R On 15/09/2008 Currency Future	Buy	1,000	7,903.00
\$ / R On 15/09/2008 Currency Future	Sell	1,000	0.00
<b>Sep 2008 € / R Currency Future</b>			
€ / R On 15/09/2008 Currency Future	Sell	10	0.00
€ / R On 15/09/2008 Currency Future	Buy	10	115.50
€ / R On 15/09/2008 Currency Future	Sell	700	0.00
€ / R On 15/09/2008 Currency Future	Buy	700	8,127.00
<b>Grand Total for Daily Detailed Turnover:</b>		<b>57,532</b>	<b>60,248,208.53</b>