



# Derivatives Daily Detailed Turnover Report

Date of Printout: 16/04/2008

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Aug 2008 R157 Future</b>					
R157 On 07/08/2008 Bond Future			Sell	180	0.00
R157 On 07/08/2008 Bond Future			Buy	180	229,067.86
R157 On 07/08/2008 Bond Future			Buy	430	547,217.66
R157 On 07/08/2008 Bond Future			Sell	430	0.00
R157 On 07/08/2008 Bond Future			Buy	800	1,019,808.16
R157 On 07/08/2008 Bond Future			Sell	800	0.00
R157 On 07/08/2008 Bond Future			Sell	800	0.00
R157 On 07/08/2008 Bond Future			Buy	800	1,018,079.36
R157 On 07/08/2008 Bond Future			Buy	1,150	1,463,489.08
R157 On 07/08/2008 Bond Future			Sell	1,150	0.00
<b>Aug 2008 R186 Future</b>					
R186 On 07/08/2008 Bond Future			Sell	110	0.00
R186 On 07/08/2008 Bond Future			Buy	110	125,607.99
R186 On 07/08/2008 Bond Future			Buy	270	308,310.52
R186 On 07/08/2008 Bond Future			Sell	270	0.00
R186 On 07/08/2008 Bond Future			Sell	500	0.00
R186 On 07/08/2008 Bond Future			Sell	500	0.00
R186 On 07/08/2008 Bond Future			Buy	500	572,455.80
R186 On 07/08/2008 Bond Future			Buy	500	570,945.40
R186 On 07/08/2008 Bond Future			Sell	720	0.00

R186 On 07/08/2008 Bond Future	Buy	720	822,161.38
<b>Dec 2008 \$ / R Currency Future</b>			
\$ / R On 12/12/2008 Currency Future	Sell	7	0.00
\$ / R On 12/12/2008 Currency Future	Buy	7	59.12
\$ / R On 12/12/2008 Currency Future	Sell	8	0.00
\$ / R On 12/12/2008 Currency Future	Buy	8	68.06
\$ / R On 12/12/2008 Currency Future	Buy	14	118.15
\$ / R On 12/12/2008 Currency Future	Sell	14	0.00
<b>Dec 2008 £ / R Currency Future</b>			
£ / R On 12/12/2008 Currency Future	Sell	3	0.00
£ / R On 12/12/2008 Currency Future	Buy	3	49.19
£ / R On 12/12/2008 Currency Future	Sell	4	0.00
£ / R On 12/12/2008 Currency Future	Buy	4	66.19
<b>Dec 2008 € / R Currency Future</b>			
€ / R On 12/12/2008 Currency Future	Sell	4	0.00
€ / R On 12/12/2008 Currency Future	Buy	4	52.89
€ / R On 12/12/2008 Currency Future	Sell	5	0.00
€ / R On 12/12/2008 Currency Future	Buy	5	67.00
€ / R On 12/12/2008 Currency Future	Buy	100	1,331.53
€ / R On 12/12/2008 Currency Future	Sell	100	0.00
<b>Jun 2008 \$ / R Currency Future</b>			
\$ / R On 13/06/2008 Currency Future	Buy	2	16.21
\$ / R On 13/06/2008 Currency Future	Sell	2	0.00
\$ / R On 13/06/2008 Currency Future	Buy	3	24.24
\$ / R On 13/06/2008 Currency Future	Sell	3	0.00
\$ / R On 13/06/2008 Currency Future	Sell	20	0.00
\$ / R On 13/06/2008 Currency Future	Buy	20	161.70
\$ / R On 13/06/2008 Currency Future	Buy	30	243.00
\$ / R On 13/06/2008 Currency Future	Sell	30	0.00
\$ / R On 13/06/2008 Currency Future	Sell	40	0.00
\$ / R On 13/06/2008 Currency Future	Buy	40	321.60
\$ / R On 13/06/2008 Currency Future	Sell	50	0.00
\$ / R On 13/06/2008 Currency Future	Buy	50	403.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
\$ / 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	405.25
\$ / R On 13/06/2008 Currency Future			Buy	50	405.50
\$ / R On 13/06/2008 Currency Future			Sell	50	0.00
\$ / R On 13/06/2008 Currency Future			Buy	50	403.54
\$ / R On 13/06/2008 Currency Future			Sell	89	0.00
\$ / R On 13/06/2008 Currency Future			Buy	89	717.61
\$ / R On 13/06/2008 Currency Future			Sell	150	0.00
\$ / R On 13/06/2008 Currency Future			Buy	150	1,206.51
\$ / R On 13/06/2008 Currency Future			Sell	300	0.00
\$ / R On 13/06/2008 Currency Future			Buy	300	2,421.12
\$ / R On 13/06/2008 Currency Future			Sell	300	0.00
\$ / R On 13/06/2008 Currency Future			Buy	300	2,611.20
\$ / R On 13/06/2008 Currency Future			Sell	300	0.00
\$ / R On 13/06/2008 Currency Future			Buy	300	2,611.20
\$ / R On 13/06/2008 Currency Future			Sell	380	0.00
\$ / R On 13/06/2008 Currency Future			Buy	380	3,075.72
\$ / R On 13/06/2008 Currency Future			Sell	500	0.00
\$ / R On 13/06/2008 Currency Future			Buy	500	4,046.50
\$ / R On 13/06/2008 Currency Future			Sell	3,000	0.00
\$ / R On 13/06/2008 Currency Future			Buy	3,000	24,336.60
<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	31.79
£ / R On 13/06/2008 Currency Future			Sell	5	0.00
£ / R On 13/06/2008 Currency Future			Buy	5	79.25
£ / R On 13/06/2008 Currency Future			Buy	20	317.24
£ / R On 13/06/2008 Currency Future			Sell	20	0.00
£ / R On 13/06/2008 Currency Future			Buy	25	397.98

£ / R On 13/06/2008 Currency Future	Sell	25	0.00
£ / R On 13/06/2008 Currency Future	Sell	30	0.00
£ / R On 13/06/2008 Currency Future	Buy	30	476.10
£ / R On 13/06/2008 Currency Future	Sell	30	0.00
£ / R On 13/06/2008 Currency Future	Buy	30	475.80
£ / R On 13/06/2008 Currency Future	Sell	50	0.00
£ / R On 13/06/2008 Currency Future	Buy	50	795.00
£ / R On 13/06/2008 Currency Future	Sell	50	0.00
£ / R On 13/06/2008 Currency Future	Buy	50	795.63

**Jun 2008 € / R Currency Future**

€ / R On 13/06/2008 Currency Future	Sell	10	0.00
€ / R On 13/06/2008 Currency Future	Buy	10	127.50
€ / R On 13/06/2008 Currency Future	Buy	20	255.52
€ / 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	255.20
€ / R On 13/06/2008 Currency Future	Sell	20	0.00
€ / R On 13/06/2008 Currency Future	Buy	20	255.60
€ / R On 13/06/2008 Currency Future	Buy	20	256.51
€ / R On 13/06/2008 Currency Future	Sell	20	0.00
€ / R On 13/06/2008 Currency Future	Buy	30	384.00
€ / R On 13/06/2008 Currency Future	Sell	30	0.00
€ / R On 13/06/2008 Currency Future	Buy	30	385.58
€ / R On 13/06/2008 Currency Future	Sell	30	0.00
€ / R On 13/06/2008 Currency Future	Sell	100	0.00
€ / R On 13/06/2008 Currency Future	Buy	100	1,286.50
€ / R On 13/06/2008 Currency Future	Buy	100	1,285.00
€ / R On 13/06/2008 Currency Future	Sell	100	0.00
€ / R On 13/06/2008 Currency Future	Sell	250	0.00
€ / R On 13/06/2008 Currency Future	Buy	250	3,216.88

**May 2008 R153 Future**

R153 On 02/05/2008 Bond Future	Sell	170	0.00
R153 On 02/05/2008 Bond Future	Buy	170	184,529.36

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/05/2008 Bond Future			Buy	380	412,477.38
R153 On 02/05/2008 Bond Future			Sell	380	0.00
R153 On 02/05/2008 Bond Future			Buy	668	725,148.07
R153 On 02/05/2008 Bond Future			Sell	668	0.00
R153 On 02/05/2008 Bond Future			Sell	740	0.00
R153 On 02/05/2008 Bond Future			Buy	740	803,245.43
R153 On 02/05/2008 Bond Future			Buy	1,090	1,183,158.81
R153 On 02/05/2008 Bond Future			Sell	1,090	0.00
R153 On 02/05/2008 Bond Future			Sell	1,271	0.00
R153 On 02/05/2008 Bond Future			Buy	1,271	1,379,735.32
R153 On 02/05/2008 Bond Future			Buy	1,611	1,748,822.66
R153 On 02/05/2008 Bond Future			Sell	1,611	0.00
<b>May 2008 R157 Future</b>					
R157 On 02/05/2008 Bond Future			Buy	210	261,080.90
R157 On 02/05/2008 Bond Future			Sell	210	0.00
<b>May 2008 R186 Future</b>					
R186 On 02/05/2008 Bond Future			Buy	200	233,617.54
R186 On 02/05/2008 Bond Future			Sell	200	0.00
<b>Sep 2008 £ / R Currency Future</b>					
£ / R On 15/09/2008 Currency Future			Buy	10	161.50
£ / R On 15/09/2008 Currency Future			Sell	10	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>18,081</b>	<b>13,665,419.86</b>