



Derivatives Daily Detailed Turnover Report

Date of Printout: 16/07/2008

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2008 ALBI Future					
ALBI On 07/08/2008 Index Future			Sell	1	0.00
ALBI On 07/08/2008 Index Future			Buy	1	0.00
Aug 2008 R153 Future					
R153 On 07/08/2008 Bond Future			Sell	8	0.00
R153 On 07/08/2008 Bond Future			Buy	8	8,748.78
R153 On 07/08/2008 Bond Future			Buy	355	388,226.90
R153 On 07/08/2008 Bond Future			Sell	355	0.00
R153 On 07/08/2008 Bond Future			Buy	4,950	5,416,758.77
R153 On 07/08/2008 Bond Future			Sell	4,950	0.00
Aug 2008 R157 Future					
R157 On 07/08/2008 Bond Future			Buy	100	122,736.87
R157 On 07/08/2008 Bond Future			Sell	100	0.00
R157 On 07/08/2008 Bond Future			Buy	250	306,842.18
R157 On 07/08/2008 Bond Future			Sell	250	0.00
Dec 2008 \$ / R Currency Futur					
\$ / R On 12/12/2008 Currency Future			Sell	3	0.00
\$ / R On 12/12/2008 Currency Future			Buy	3	23.82
\$ / R On 12/12/2008 Currency Future			Sell	15	0.00
\$ / R On 12/12/2008 Currency Future			Buy	15	119.25

\$ / R On 12/12/2008 Currency Future	Buy	20	159.26
\$ / R On 12/12/2008 Currency Future	Sell	20	0.00
\$ / R On 12/12/2008 Currency Future	Sell	80	0.00
\$ / R On 12/12/2008 Currency Future	Buy	80	637.60
\$ / R On 12/12/2008 Currency Future	Buy	100	794.00
\$ / R On 12/12/2008 Currency Future	Sell	100	0.00

Dec 2008 £ / R Currency Future

£ / R On 12/12/2008 Currency Future	Sell	40	0.00
£ / R On 12/12/2008 Currency Future	Buy	40	626.60
£ / R On 12/12/2008 Currency Future	Sell	125	0.00
£ / R On 12/12/2008 Currency Future	Buy	125	1,958.13

Mar 2009 € / R Currency Future

€ / R On 16/03/2009 Currency Future	Sell	4	0.00
€ / R On 16/03/2009 Currency Future	Buy	4	50.80

Sep 2008 \$ / R Currency Future

\$ / R On 15/09/2008 Currency Future	Buy	1	7.83
\$ / R On 15/09/2008 Currency Future	Sell	1	0.00
\$ / R On 15/09/2008 Currency Future	Sell	3	0.00
\$ / R On 15/09/2008 Currency Future	Buy	3	23.44
\$ / R On 15/09/2008 Currency Future	Sell	5	0.00
\$ / R On 15/09/2008 Currency Future	Buy	5	38.94
\$ / R On 15/09/2008 Currency Future	Buy	5	38.80
\$ / R On 15/09/2008 Currency Future	Buy	5	38.90
\$ / 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	10	77.50
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	77.70
\$ / R On 15/09/2008 Currency Future	Buy	10	77.70
\$ / R On 15/09/2008 Currency Future	Buy	10	77.81
\$ / 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	Sell	10	0.00

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	20	155.77
\$ / R On 15/09/2008 Currency Future			Buy	50	387.73
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	140	1,083.74
\$ / R On 15/09/2008 Currency Future			Sell	140	0.00
\$ / R On 15/09/2008 Currency Future			Sell	150	0.00
\$ / R On 15/09/2008 Currency Future			Buy	150	1,161.00
\$ / R On 15/09/2008 Currency Future			Sell	150	0.00
\$ / R On 15/09/2008 Currency Future			Buy	150	1,161.83
\$ / R On 15/09/2008 Currency Future			Buy	150	1,161.38
\$ / R On 15/09/2008 Currency Future			Sell	150	0.00
Grand Total for Daily Detailed Turnover:				6,770	6,253,252.99