



# Derivatives Daily Detailed Turnover Report

Date of Printout: 17/07/2008

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>Aug 2008 R153 Future</b>					
R153 On 07/08/2008 Bond Future			Buy	3,259	3,575,723.31
R153 On 07/08/2008 Bond Future			Sell	3,259	0.00
<b>Aug 2008 R157 Future</b>					
R157 On 07/08/2008 Bond Future			Buy	50	61,982.96
R157 On 07/08/2008 Bond Future			Sell	50	0.00
R157 On 07/08/2008 Bond Future			Sell	117	0.00
R157 On 07/08/2008 Bond Future			Buy	117	145,020.37
R157 On 07/08/2008 Bond Future			Sell	200	0.00
R157 On 07/08/2008 Bond Future			Buy	200	247,931.82
R157 On 07/08/2008 Bond Future			Buy	240	297,477.67
R157 On 07/08/2008 Bond Future			Sell	240	0.00
R157 On 07/08/2008 Bond Future			Buy	478	592,476.36
R157 On 07/08/2008 Bond Future			Sell	478	0.00
<b>Dec 2008 \$ / R Currency Future</b>					
\$ / R On 12/12/2008 Currency Future			Sell	1	0.00
\$ / R On 12/12/2008 Currency Future			Buy	1	7.86
\$ / R On 12/12/2008 Currency Future			Buy	3	23.55
\$ / R On 12/12/2008 Currency Future			Sell	3	0.00
\$ / R On 12/12/2008 Currency Future			Buy	5	39.35

\$ / R On 12/12/2008 Currency Future	Sell	5	0.00
\$ / R On 12/12/2008 Currency Future	Sell	10	0.00
\$ / R On 12/12/2008 Currency Future	Sell	10	0.00
\$ / R On 12/12/2008 Currency Future	Buy	10	78.68
\$ / R On 12/12/2008 Currency Future	Sell	10	0.00
\$ / R On 12/12/2008 Currency Future	Buy	10	78.60
\$ / R On 12/12/2008 Currency Future	Buy	10	78.75
\$ / R On 12/12/2008 Currency Future	Sell	10	0.00
\$ / R On 12/12/2008 Currency Future	Buy	10	78.50
\$ / R On 12/12/2008 Currency Future	Sell	10	0.00
\$ / R On 12/12/2008 Currency Future	Buy	10	78.50
\$ / R On 12/12/2008 Currency Future	Buy	15	118.31
\$ / R On 12/12/2008 Currency Future	Sell	15	0.00
\$ / R On 12/12/2008 Currency Future	Buy	17	133.45
\$ / R On 12/12/2008 Currency Future	Sell	17	0.00
\$ / R On 12/12/2008 Currency Future	Buy	20	157.30
\$ / R On 12/12/2008 Currency Future	Sell	20	0.00
\$ / R On 12/12/2008 Currency Future	Buy	20	157.60
\$ / R On 12/12/2008 Currency Future	Sell	20	0.00
\$ / R On 12/12/2008 Currency Future	Buy	20	157.04
\$ / 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	157.00
\$ / R On 12/12/2008 Currency Future	Sell	25	0.00
\$ / R On 12/12/2008 Currency Future	Buy	25	197.00
\$ / R On 12/12/2008 Currency Future	Sell	40	0.00
\$ / R On 12/12/2008 Currency Future	Buy	40	315.00
\$ / R On 12/12/2008 Currency Future	Sell	100	0.00
\$ / R On 12/12/2008 Currency Future	Buy	100	788.30

**Dec 2008 £ / R Currency Future**

£ / R On 12/12/2008 Currency Future	Sell	125	0.00
£ / R On 12/12/2008 Currency Future	Buy	125	1,952.06

**Dec 2008 € / R Currency Future**

<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 12/12/2008 Currency Future			Sell	50	0.00
€ / R On 12/12/2008 Currency Future			Buy	50	617.50
€ / R On 12/12/2008 Currency Future			Buy	55	683.32
€ / R On 12/12/2008 Currency Future			Sell	55	0.00
<b>jOption On Nov 2008 R157 10.1</b>					
R157 On 06/11/2008 Bond Future	10.25	Put	Buy	300	0.00
R157 On 06/11/2008 Bond Future	10.25	Put	Sell	300	0.00
<b>Mar 2009 \$ / R Currency Future</b>					
\$ / R On 16/03/2009 Currency Future			Sell	1	0.00
\$ / R On 16/03/2009 Currency Future			Buy	1	8.06
\$ / R On 16/03/2009 Currency Future			Buy	40	321.27
\$ / R On 16/03/2009 Currency Future			Sell	40	0.00
<b>Mar 2009 £ / R Currency Future</b>					
£ / R On 16/03/2009 Currency Future			Sell	1	0.00
£ / R On 16/03/2009 Currency Future			Buy	1	15.87
<b>Mar 2009 € / R Currency Future</b>					
€ / R On 16/03/2009 Currency Future			Buy	2	25.26
€ / R On 16/03/2009 Currency Future			Sell	2	0.00
<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	7.68
\$ / R On 15/09/2008 Currency Future			Buy	1	7.71
\$ / R On 15/09/2008 Currency Future			Sell	1	0.00
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Buy	2	15.36
\$ / R On 15/09/2008 Currency Future			Sell	2	0.00
\$ / R On 15/09/2008 Currency Future			Buy	2	15.36
\$ / R On 15/09/2008 Currency Future			Buy	2	15.40

\$ / R On 15/09/2008 Currency Future	Sell	2	0.00
\$ / R On 15/09/2008 Currency Future	Buy	3	23.04
\$ / R On 15/09/2008 Currency Future	Sell	3	0.00
\$ / R On 15/09/2008 Currency Future	Buy	3	23.04
\$ / 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	23.10
\$ / R On 15/09/2008 Currency Future	Sell	4	0.00
\$ / R On 15/09/2008 Currency Future	Buy	4	30.68
\$ / R On 15/09/2008 Currency Future	Sell	5	0.00
\$ / R On 15/09/2008 Currency Future	Buy	5	38.40
\$ / R On 15/09/2008 Currency Future	Sell	5	0.00
\$ / R On 15/09/2008 Currency Future	Buy	5	38.48
\$ / R On 15/09/2008 Currency Future	Buy	6	46.11
\$ / R On 15/09/2008 Currency Future	Sell	6	0.00
\$ / R On 15/09/2008 Currency Future	Buy	7	53.76
\$ / R On 15/09/2008 Currency Future	Sell	7	0.00
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	77.18
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	77.00
\$ / R On 15/09/2008 Currency Future	Buy	10	76.90
\$ / R On 15/09/2008 Currency Future	Buy	10	76.80
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	76.87
\$ / R On 15/09/2008 Currency Future	Sell	10	0.00
\$ / R On 15/09/2008 Currency Future	Buy	10	77.18
\$ / 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
\$ / R On 15/09/2008 Currency Future	Buy	10	76.87
\$ / R On 15/09/2008 Currency Future	Buy	17	130.56
\$ / R On 15/09/2008 Currency Future	Sell	17	0.00
\$ / R On 15/09/2008 Currency Future	Buy	20	153.50

<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			Sell	20	0.00
\$ / R On 15/09/2008 Currency Future			Sell	20	0.00
\$ / R On 15/09/2008 Currency Future			Buy	20	154.00
\$ / R On 15/09/2008 Currency Future			Buy	20	153.20
\$ / R On 15/09/2008 Currency Future			Sell	20	0.00
\$ / R On 15/09/2008 Currency Future			Buy	28	214.96
\$ / R On 15/09/2008 Currency Future			Sell	28	0.00
\$ / R On 15/09/2008 Currency Future			Buy	30	231.23
\$ / R On 15/09/2008 Currency Future			Sell	30	0.00
\$ / R On 15/09/2008 Currency Future			Sell	30	0.00
\$ / R On 15/09/2008 Currency Future			Buy	30	231.15
\$ / R On 15/09/2008 Currency Future			Sell	30	0.00
\$ / R On 15/09/2008 Currency Future			Buy	30	231.53
\$ / R On 15/09/2008 Currency Future			Sell	40	0.00
\$ / R On 15/09/2008 Currency Future			Buy	40	309.00
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	384.00
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	385.00
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	384.33
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	50	385.70
\$ / R On 15/09/2008 Currency Future			Buy	50	383.83
\$ / R On 15/09/2008 Currency Future			Sell	50	0.00
\$ / R On 15/09/2008 Currency Future			Buy	70	537.39
\$ / R On 15/09/2008 Currency Future			Sell	70	0.00
\$ / R On 15/09/2008 Currency Future			Buy	150	1,151.10
\$ / R On 15/09/2008 Currency Future			Sell	150	0.00
\$ / R On 15/09/2008 Currency Future			Buy	500	3,835.00
\$ / R On 15/09/2008 Currency Future			Sell	500	0.00

**Sep 2008 € / R Currency Future**

€ / R On 15/09/2008 Currency Future	Sell	4	0.00
€ / R On 15/09/2008 Currency Future	Buy	4	48.77
€ / R On 15/09/2008 Currency Future	Buy	4	48.77
€ / R On 15/09/2008 Currency Future	Sell	4	0.00
€ / R On 15/09/2008 Currency Future	Buy	70	853.41
€ / R On 15/09/2008 Currency Future	Sell	70	0.00

**Grand Total for Daily Detailed Turnover:****6,651****4,937,963.91**