

## **Derivatives Daily Detailed Turnover Report**

Date of Prinout: 18/01/2006

| Contract                       | Strike C/P | Buy/Sell | No. of Contracts | Value (R000's) |  |
|--------------------------------|------------|----------|------------------|----------------|--|
|                                |            |          |                  |                |  |
| 2006/02/02 R153 Future         |            |          |                  |                |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.48       |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.39       |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.48       |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.48       |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.39       |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.48       |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.48       |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 02/02/2006 Bond Future |            | Buy      | 1                | 1,278.48       |  |
| R153 On 02/02/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| 2006/05/04 R153 Future         |            |          |                  |                |  |
| R153 On 04/05/2006 Bond Future |            | Sell     | 1                | 0.00           |  |
| R153 On 04/05/2006 Bond Future |            | Buy      | 1                | 1,231.40       |  |

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**Grand Total for Daily Detailed Turnover:** 

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11,459.07