



# Derivatives Daily Detailed Turnover Report

Date of Printout: 28/03/2006

<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>2006/05/04 R153 Future</b>					
R153 On 04/05/2006 Bond Future			Sell	11	0.00
R153 On 04/05/2006 Bond Future			Buy	11	13,584.29
R153 On 04/05/2006 Bond Future			Buy	25	30,873.38
R153 On 04/05/2006 Bond Future			Sell	25	0.00
R153 On 04/05/2006 Bond Future			Buy	55	67,921.44
R153 On 04/05/2006 Bond Future			Sell	55	0.00
R153 On 04/05/2006 Bond Future			Sell	123	0.00
R153 On 04/05/2006 Bond Future			Buy	123	151,897.03
<b>2006/05/04 R157 Future</b>					
R157 On 04/05/2006 Bond Future			Sell	5	0.00
R157 On 04/05/2006 Bond Future			Buy	5	7,131.14
R157 On 04/05/2006 Bond Future			Sell	12	0.00
R157 On 04/05/2006 Bond Future			Buy	12	17,114.75
R157 On 04/05/2006 Bond Future			Sell	26	0.00
R157 On 04/05/2006 Bond Future			Buy	26	37,081.95
R157 On 04/05/2006 Bond Future			Buy	59	84,147.51
R157 On 04/05/2006 Bond Future			Sell	59	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>316</b>	<b>409,751.48</b>