



Derivatives Daily Detailed Turnover Report

Date of Printout: 26/04/2006

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
2006/05/04 R153 Future					
R153 On 04/05/2006 Bond Future			Buy	11	13,590.63
R153 On 04/05/2006 Bond Future			Sell	11	0.00
R153 On 04/05/2006 Bond Future			Sell	25	0.00
R153 On 04/05/2006 Bond Future			Buy	25	30,887.80
R153 On 04/05/2006 Bond Future			Sell	55	0.00
R153 On 04/05/2006 Bond Future			Buy	55	67,953.15
R153 On 04/05/2006 Bond Future			Sell	123	0.00
R153 On 04/05/2006 Bond Future			Buy	123	151,967.95
2006/05/04 R157 Future					
R157 On 04/05/2006 Bond Future			Buy	5	7,125.69
R157 On 04/05/2006 Bond Future			Sell	5	0.00
R157 On 04/05/2006 Bond Future			Buy	12	17,101.66
R157 On 04/05/2006 Bond Future			Sell	12	0.00
R157 On 04/05/2006 Bond Future			Buy	26	37,053.61
R157 On 04/05/2006 Bond Future			Sell	26	0.00
R157 On 04/05/2006 Bond Future			Buy	59	84,083.18
R157 On 04/05/2006 Bond Future			Sell	59	0.00
2006/08/03 R153 Future					
R153 On 03/08/2006 Bond Future			Buy	11	13,798.87

R153 On 03/08/2006 Bond Future	Sell	11	0.00
R153 On 03/08/2006 Bond Future	Buy	25	31,361.07
R153 On 03/08/2006 Bond Future	Sell	25	0.00
R153 On 03/08/2006 Bond Future	Sell	55	0.00
R153 On 03/08/2006 Bond Future	Buy	55	68,994.35
R153 On 03/08/2006 Bond Future	Sell	123	0.00
R153 On 03/08/2006 Bond Future	Buy	123	154,296.46
R153 On 03/08/2006 Bond Future	Buy	500	627,512.55
R153 On 03/08/2006 Bond Future	Sell	500	0.00
R153 On 03/08/2006 Bond Future	Buy	500	627,105.00
R153 On 03/08/2006 Bond Future	Sell	500	0.00

2006/08/03 R157 Future

R157 On 03/08/2006 Bond Future	Sell	5	0.00
R157 On 03/08/2006 Bond Future	Buy	5	7,242.47
R157 On 03/08/2006 Bond Future	Buy	12	17,381.93
R157 On 03/08/2006 Bond Future	Sell	12	0.00
R157 On 03/08/2006 Bond Future	Sell	26	0.00
R157 On 03/08/2006 Bond Future	Buy	26	37,660.85
R157 On 03/08/2006 Bond Future	Sell	59	0.00
R157 On 03/08/2006 Bond Future	Buy	59	85,461.16

Grand Total for Daily Detailed Turnover: 1,632 2,080,578.40