



# Derivatives Daily Detailed Turnover Report

Date of Printout: 21/06/2006

| <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>Aug 2006 R153 Future</b>                     |               |            |                 |                         |                       |
| R153 On 03/08/2006 Bond Future                  |               |            | Sell            | 5                       | 0.00                  |
| R153 On 03/08/2006 Bond Future                  |               |            | Buy             | 5                       | 6,121.95              |
| R153 On 03/08/2006 Bond Future                  |               |            | Sell            | 5                       | 0.00                  |
| R153 On 03/08/2006 Bond Future                  |               |            | Buy             | 5                       | 6,122.70              |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>10</b>               | <b>12,244.64</b>      |