Yield-X JSE Interest Rate Exchange

# Derivatives Daily Detailed Turnover Report

Date of Prinout: 13/07/2006

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|
| **Aug 2006 R153 Future** | | | | | |
| R153 On 03/08/2006 Bond Future | | | Sell | 5 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | Buy | 5 | 6,033.19 |
| R153 On 03/08/2006 Bond Future | | | Sell | 5 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | Buy | 5 | 6,019.94 |
| R153 On 03/08/2006 Bond Future | | | Sell | 5 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | Buy | 5 | 6,036.88 |
| **Grand Total for Daily Detailed Turnover:** | | | | **15** | **18,090.01** |