Yield-X JSE

JSE Interest Rate Exchange

# Derivatives Daily Detailed Turnover Report

Date of Prinout: 23/08/2006

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|
| **jOption On Feb 2007 R157 7.9** | | | | | |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | Sell | 250 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | Buy | 250 | 0.00 |
| **jOption On Feb 2007 R157 8.4** | | | | | |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | Sell | 150 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | Buy | 150 | 0.00 |
| **jOption On Feb 2007 R157 9.55** | | | | | |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Buy | 150 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Sell | 150 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | | **550** | **0.00** |