# Derivatives Daily Detailed Turnover Report

Date of Prinout: 21/09/2006

| 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 | Buy | 23 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | Sell | 23 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | Buy | 127 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | Sell | 127 | 0.00 |
| **jOption On Feb 2007 R157 8.4** | | | | | |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | Sell | 14 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | Buy | 14 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | Sell | 76 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | Buy | 76 | 0.00 |
| **jOption On Feb 2007 R157 9.5** | | | | | |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Sell | 14 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Buy | 14 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Sell | 14 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Buy | 14 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Buy | 76 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | Sell | 76 | 0.00 |
| **Nov 2006 R153 Future** | | | | | |
| R153 On 02/11/2006 Bond Future | | | Sell | 22 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | Buy | 22 | 25,581.78 |

| | | | |
|---|---|---|---|
| R153 On 02/11/2006 Bond Future | Buy | 49 | 56,977.60 |
| R153 On 02/11/2006 Bond Future | Sell | 49 | 0.00 |
| R153 On 02/11/2006 Bond Future | Buy | 72 | 83,722.19 |
| R153 On 02/11/2006 Bond Future | Sell | 72 | 0.00 |
| R153 On 02/11/2006 Bond Future | Buy | 107 | 124,420.48 |
| R153 On 02/11/2006 Bond Future | Sell | 107 | 0.00 |
| R153 On 02/11/2006 Bond Future | Buy | 168 | 195,200.44 |
| R153 On 02/11/2006 Bond Future | Sell | 168 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | **762** | **485,902.49** |