



# Derivatives Daily Detailed Turnover Report

Date of Printout: 30/01/2007

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Feb 2007 R153 Future</b>					
R153 On 01/02/2007 Bond Future			Sell	8	0.00
R153 On 01/02/2007 Bond Future			Buy	8	9,618.66
R153 On 01/02/2007 Bond Future			Buy	12	14,427.99
R153 On 01/02/2007 Bond Future			Sell	12	0.00
R153 On 01/02/2007 Bond Future			Sell	33	0.00
R153 On 01/02/2007 Bond Future			Buy	33	39,676.98
<b>May 2007 OTH1 Future</b>					
OTH1 On 03/05/2007 Index Future			Sell	2	0.00
OTH1 On 03/05/2007 Index Future			Buy	2	0.00
<b>May 2007 R153 Future</b>					
R153 On 03/05/2007 Bond Future			Sell	8	0.00
R153 On 03/05/2007 Bond Future			Buy	8	9,292.98
R153 On 03/05/2007 Bond Future			Buy	12	13,939.47
R153 On 03/05/2007 Bond Future			Sell	12	0.00
R153 On 03/05/2007 Bond Future			Sell	34	0.00
R153 On 03/05/2007 Bond Future			Buy	34	39,495.17
<b>Grand Total for Daily Detailed Turnover:</b>				<b>109</b>	<b>126,451.26</b>