



# Derivatives Daily Turnover Summary Report

Report for 27/03/2007

| <b>Contract</b>                                | <b>Strike</b> | <b>C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|--|---------------|------------|----------------|---------------------|-------------------------|-----------------------|
| R209 On 02-Aug-2007                            |               |            | Bond Future    | 3                   | 114                     | 104,473.12            |
| R153 On 03-May-2007                            |               |            | Bond Future    | 6                   | 26                      | 30,226.99             |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>9</b>            | <b>140</b>              | <b>134,700.11</b>     |