



Derivatives Daily Turnover Summary Report

Report for 23/06/2006

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Value (R000's)
R157 On 03-Aug-2006			Bond Future	3	15	20,323.66
R203 On 03-Aug-2006			Bond Future	4	111	112,936.81
JFRA On 01-Feb-2007			jFra	1	30	271,500.00
R153 On 03-Aug-2006	7.50	Put	Option on Bond Future	1	100	0.00
R157 On 03-Aug-2006	7.75	Put	Option on Bond Future	1	100	0.00
Grand Total for Daily Turnover Summary:				10	356	404,760.47