



Derivatives Daily Detailed Turnover Report

Date of Printout: 26/01/2006

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
2006/02/02 R153 Future					
R153 On 02/02/2006 Bond Future			Buy	1	1,274.15
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	1	1,274.24
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	1	1,274.24
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	2	2,548.30
R153 On 02/02/2006 Bond Future			Buy	2	2,548.30
R153 On 02/02/2006 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Sell	3	0.00
R153 On 02/02/2006 Bond Future			Buy	3	3,822.45
R153 On 02/02/2006 Bond Future			Buy	6	7,644.89
R153 On 02/02/2006 Bond Future			Sell	6	0.00
2006/02/02 R157 Future					
R157 On 02/02/2006 Bond Future			Buy	1	1,460.15
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Buy	1	1,460.15
R157 On 02/02/2006 Bond Future			Sell	2	0.00

R157 On 02/02/2006 Bond Future	Sell	2	0.00
R157 On 02/02/2006 Bond Future	Buy	2	2,925.41
R157 On 02/02/2006 Bond Future	Buy	2	2,920.29
R157 On 02/02/2006 Bond Future	Buy	3	4,380.44
R157 On 02/02/2006 Bond Future	Sell	3	0.00
R157 On 02/02/2006 Bond Future	Sell	7	0.00
R157 On 02/02/2006 Bond Future	Buy	7	10,221.03

2006/05/04 R153 Future

R153 On 04/05/2006 Bond Future	Buy	1	1,229.76
R153 On 04/05/2006 Bond Future	Sell	1	0.00
R153 On 04/05/2006 Bond Future	Buy	2	2,459.52
R153 On 04/05/2006 Bond Future	Sell	2	0.00
R153 On 04/05/2006 Bond Future	Buy	3	3,689.28
R153 On 04/05/2006 Bond Future	Sell	3	0.00
R153 On 04/05/2006 Bond Future	Sell	6	0.00
R153 On 04/05/2006 Bond Future	Buy	6	7,378.57

2006/05/04 R157 Future

R157 On 04/05/2006 Bond Future	Buy	1	1,416.46
R157 On 04/05/2006 Bond Future	Sell	1	0.00
R157 On 04/05/2006 Bond Future	Sell	1	0.00
R157 On 04/05/2006 Bond Future	Buy	1	1,416.46
R157 On 04/05/2006 Bond Future	Buy	2	2,832.92
R157 On 04/05/2006 Bond Future	Sell	2	0.00
R157 On 04/05/2006 Bond Future	Buy	3	4,249.37
R157 On 04/05/2006 Bond Future	Sell	3	0.00
R157 On 04/05/2006 Bond Future	Buy	7	9,915.20
R157 On 04/05/2006 Bond Future	Sell	7	0.00

Grand Total for Daily Detailed Turnover: 58 78,341.56