



Derivatives Daily Detailed Turnover Report

Date of Printout: 02/02/2006

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
2006/02/02 R153 Future					
R153 On 02/02/2006 Bond Future			Sell	5	0.00
R153 On 02/02/2006 Bond Future			Buy	5	6,380.48
R153 On 02/02/2006 Bond Future			Sell	13	0.00
R153 On 02/02/2006 Bond Future			Buy	13	16,592.06
R153 On 02/02/2006 Bond Future			Sell	28	0.00
R153 On 02/02/2006 Bond Future			Buy	28	35,736.74
R153 On 02/02/2006 Bond Future			Sell	58	0.00
R153 On 02/02/2006 Bond Future			Buy	58	74,026.10
R153 On 02/02/2006 Bond Future			Sell	138	0.00
R153 On 02/02/2006 Bond Future			Buy	138	176,131.06
2006/02/02 R157 Future					
R157 On 02/02/2006 Bond Future			Sell	7	0.00
R157 On 02/02/2006 Bond Future			Buy	7	10,265.30
R157 On 02/02/2006 Bond Future			Sell	15	0.00
R157 On 02/02/2006 Bond Future			Buy	15	21,997.08
R157 On 02/02/2006 Bond Future			Buy	31	45,460.62
R157 On 02/02/2006 Bond Future			Sell	31	0.00
R157 On 02/02/2006 Bond Future			Sell	74	0.00
R157 On 02/02/2006 Bond Future			Buy	74	108,518.91

2006/05/04 R153 Future

R153 On 04/05/2006 Bond Future	Buy	2	2,466.09
R153 On 04/05/2006 Bond Future	Sell	2	0.00
R153 On 04/05/2006 Bond Future	Buy	2	2,466.42
R153 On 04/05/2006 Bond Future	Sell	2	0.00

Grand Total for Daily Detailed Turnover: 373 500,040.83