Derivatives Daily Detailed Turnover Report

Date of Prinout: 07/06/2006

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2006 R153 Future					
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	12,391.61
R153 On 03/08/2006 Bond Future			Buy	10	12,367.97
R153 On 03/08/2006 Bond Future			Sell	10	0.00
Aug 2006 R157 Future					
R157 On 03/08/2006 Bond Future			Buy	2	2,830.76
R157 On 03/08/2006 Bond Future			Sell	2	0.00
Aug 2006 R203 Future					
R203 On 03/08/2006 Bond Future			Sell	6	0.00
R203 On 03/08/2006 Bond Future			Buy	6	6,282.59
R203 On 03/08/2006 Bond Future			Buy	13	13,612.28
R203 On 03/08/2006 Bond Future			Sell	13	0.00
R203 On 03/08/2006 Bond Future			Sell	28	0.00
R203 On 03/08/2006 Bond Future			Buy	28	29,318.76
R203 On 03/08/2006 Bond Future			Sell	64	0.00
R203 On 03/08/2006 Bond Future			Buy	64	67,014.30
Feb 2007 jFra					
JFRA On 01/02/2007 jFra			Sell	12	0.00
JFRA On 01/02/2007 jFra			Buy	12	93,360.00

JFRA On 01/02/2007 jFra	Buy	28	217,840.00
JFRA On 01/02/2007 jFra	Sell	28	0.00
Grand Total for Daily Detailed Turnover:		**173**	**455,018.26**