Derivatives Daily Detailed Turnover Report

Date of Prinout: 23/06/2006

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Aug 2006 R157 Future					
R157 On 03/08/2006 Bond Future			Buy	5	6,769.85
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	6,776.91
R157 On 03/08/2006 Bond Future			Buy	5	6,776.91
Aug 2006 R203 Future					
R203 On 03/08/2006 Bond Future			Sell	6	0.00
R203 On 03/08/2006 Bond Future			Buy	6	6,104.69
R203 On 03/08/2006 Bond Future			Sell	13	0.00
R203 On 03/08/2006 Bond Future			Buy	13	13,226.83
R203 On 03/08/2006 Bond Future			Buy	28	28,488.56
R203 On 03/08/2006 Bond Future			Sell	28	0.00
R203 On 03/08/2006 Bond Future			Buy	64	65,116.72
R203 On 03/08/2006 Bond Future			Sell	64	0.00
Feb 2007 jFra					
JFRA On 01/02/2007 jFra			Buy	30	271,500.00
JFRA On 01/02/2007 jFra			Sell	30	0.00
jOption On Aug 2006 R153 7.5					

R153 On 03/08/2006 Bond Future	7.50	Put	Buy	100	0.00
R153 On 03/08/2006 Bond Future	7.50	Put	Sell	100	0.00
jOption On Aug 2006 R157 7.7!					
R157 On 03/08/2006 Bond Future	7.75	Put	Buy	100	0.00
R157 On 03/08/2006 Bond Future	7.75	Put	Sell	100	0.00
Grand Total for Daily Detailed Turnover:				**356**	**404,760.47**