



Derivatives Daily Detailed Turnover Report

Date of Printout: 21/07/2006

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---------------|------------|-----------------|-------------------------|-----------------------|
| Aug 2006 R186 Future | | | | | |
| R186 On 03/08/2006 Bond Future | | | Buy | 2 | 2,475.97 |
| R186 On 03/08/2006 Bond Future | | | Sell | 2 | 0.00 |
| Feb 2007 jFra | | | | | |
| JFRA On 01/02/2007 jFra | | | Sell | 34 | 0.00 |
| JFRA On 01/02/2007 jFra | | | Buy | 34 | 288,660.00 |
| JFRA On 01/02/2007 jFra | | | Buy | 81 | 687,690.00 |
| JFRA On 01/02/2007 jFra | | | Sell | 81 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 117 | 978,825.97 |