



Derivatives Daily Detailed Turnover Report

Date of Printout: 03/05/2007

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------------|--------|-----|----------|------------------|----------------|
| Aug 2007 R153 Future | | | | | |
| R153 On 02/08/2007 Bond Future | | | Sell | 26 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | Buy | 26 | 30,956.78 |
| R153 On 02/08/2007 Bond Future | | | Sell | 48 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | Buy | 48 | 57,150.97 |
| R153 On 02/08/2007 Bond Future | | | Buy | 55 | 65,485.49 |
| R153 On 02/08/2007 Bond Future | | | Sell | 55 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | Buy | 74 | 88,195.70 |
| R153 On 02/08/2007 Bond Future | | | Sell | 74 | 0.00 |
| Aug 2007 R186 Future | | | | | |
| R186 On 02/08/2007 Bond Future | | | Buy | 5 | 6,727.77 |
| R186 On 02/08/2007 Bond Future | | | Sell | 5 | 0.00 |
| May 2007 R153 Future | | | | | |
| R153 On 03/05/2007 Bond Future | | | Sell | 9 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | Buy | 9 | 10,503.82 |
| R153 On 03/05/2007 Bond Future | | | Buy | 26 | 30,336.26 |
| R153 On 03/05/2007 Bond Future | | | Sell | 26 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | Buy | 48 | 56,005.41 |
| R153 On 03/05/2007 Bond Future | | | Sell | 48 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | Sell | 55 | 0.00 |

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|--------------------------------|------|-----|------------|
| R153 On 03/05/2007 Bond Future | Buy | 55 | 64,172.87 |
| R153 On 03/05/2007 Bond Future | Sell | 74 | 0.00 |
| R153 On 03/05/2007 Bond Future | Buy | 74 | 86,364.73 |
| May 2007 R157 Future | | | |
| R157 On 03/05/2007 Bond Future | Sell | 477 | 0.00 |
| R157 On 03/05/2007 Bond Future | Buy | 477 | 656,967.85 |

Grand Total for Daily Detailed Turnover: 897 1,152,867.66