Yield-X JSE Interest Rate Exchange

# Derivatives Daily Detailed Turnover Report

Date of Prinout: 07/01/2011

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| **Jibar Tradeable Future** | | | | | | |
| JBAF On 21/12/2011 | Jibar Tradeable Future | | | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | | | Buy | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | | | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | | | Buy | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | | | Sell | 100 | 0.00 |
| JBAF On 21/12/2011 | Jibar Tradeable Future | | | Buy | 100 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | | | Buy | 100 | 0.00 |
| JBAF On 16/03/2011 | Jibar Tradeable Future | | | Sell | 100 | 0.00 |
| **R186 Bond Future** | | | | | | |
| R186 On 03/02/2011 | Bond Future | | | Buy | 100 | 120,753.15 |
| R186 On 03/02/2011 | Bond Future | | | Sell | 100 | 0.00 |
| R186 On 05/05/2011 | Bond Future | | | Sell | 500 | 0.00 |
| R186 On 05/05/2011 | Bond Future | | | Buy | 500 | 613,881.70 |
| **R202 Bond Future** | | | | | | |
| R202 On 03/02/2011 | Bond Future | | | Sell | 50 | 0.00 |
| R202 On 03/02/2011 | Bond Future | | | Buy | 50 | 83,810.90 |
| **R204 Bond Future** | | | | | | |
| R204 On 05/05/2011 | Bond Future | | | Sell | 100 | 0.00 |
| R204 On 05/05/2011 | Bond Future | | | Buy | 100 | 102,390.99 |
| **R208 Bond Futures** | | | | | | |
| R208 On 05/05/2011 | Bond Future | | | Sell | 100 | 0.00 |
| R208 On 05/05/2011 | Bond Future | | | Buy | 100 | 91,123.73 |

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|---|---|---|
| **Grand Total for Daily Detailed Turnover:** | **1,250** | **1,011,960.47** |