JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 14/03/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Any Day Expiry CAAB USD					
CAAB On 18/03/2011 Can-Do Future			Buy	91,244	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	91,244	0.00
ANY DAY EXPIRY CAAC EUR					
CAAC On 18/03/2011 Can-Do Future			Buy	6,857	0.00
CAAC On 18/03/2011 Can-Do Future			Sell	6,857	0.00
Jibar Tradeable Future					
JBAF On 20/04/2011 Jibar Tradeable Future			Sell	1	0.00
JBAF On 20/04/2011 Jibar Tradeable Future			Buy	1	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	60	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	60	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	60	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	60	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	300	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	300	0.00
New Inflation Linked Index					
IGOV On 05/05/2011 Index Future			Sell	1	0.00
IGOV On 05/05/2011 Index Future			Buy	1	0.00
R157 Bond Future					
R157 On 05/05/2011 Bond Future			Sell	1	0.00

R157 On 05/05/2011 Bond Future	Buy	1	79.00
Grand Total for Daily Detailed Turnover:		**98,564**	**79.00**