Yield-X
JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 27/05/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 04/08/2011	Index Future			Sell	1	0.00
ALBI On 04/08/2011	Index Future			Buy	1	0.00
All Bond Term Splits 7-12 Year						
AL7T On 04/08/2011	Index Future			Buy	5	0.00
AL7T On 04/08/2011	Index Future			Sell	5	0.00
Jibar Tradeable Future						
JBAF On 21/09/2011	Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future			Sell	500	0.00
R186 Bond Future						
R186 On 04/08/2011	Bond Future			Sell	15	0.00
R186 On 04/08/2011	Bond Future			Buy	15	17,748.95
Grand Total for Daily Detailed Turnover:					**521**	**17,748.95**