Yield-X
JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 11/07/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future						
JBAF On 19/10/2011	Jibar Tradeable Future			Buy	50	0.00
JBAF On 19/10/2011	Jibar Tradeable Future			Sell	50	0.00
R157 Bond Future						
R157 On 04/08/2011	Bond Future			Buy	520	657,395.44
R157 On 04/08/2011	Bond Future			Sell	520	0.00
R157 On 04/08/2011	Bond Future			Buy	3,000	3,791,253.60
R157 On 04/08/2011	Bond Future			Sell	3,000	0.00
R186 Bond Future						
R186 On 04/08/2011	Bond Future			Buy	10	11,823.12
R186 On 04/08/2011	Bond Future			Sell	10	0.00
R186 On 04/08/2011	Bond Future			Buy	235	278,626.79
R186 On 04/08/2011	Bond Future			Sell	235	0.00
R186 On 04/08/2011	Bond Future			Buy	1,000	1,179,560.00
R186 On 04/08/2011	Bond Future			Sell	1,000	0.00
R208 Bond Futures						
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
Grand Total for Daily Detailed Turnover:					**6,810**	**5,918,658.95**