Yield-X
JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 29/07/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ANY DAY EXPIRY CAAF USD					
CAAF On 03/08/2011 Can-Do Future			Buy	1,000	0.00
CAAF On 03/08/2011 Can-Do Future			Sell	1,000	0.00
CAAF On 03/08/2011 Can-Do Future			Buy	4,000	0.00
CAAF On 03/08/2011 Can-Do Future			Sell	4,000	0.00
CAAF On 03/08/2011 Can-Do Future			Sell	5,000	0.00
CAAF On 03/08/2011 Can-Do Future			Buy	5,000	0.00
CAAF On 03/08/2011 Can-Do Future	6.80	Call	Sell	11,000	0.00
CAAF On 03/08/2011 Can-Do Future	6.80	Call	Buy	11,000	0.00
ANY DAY EXPIRY CAAG USD					
CAAG On 24/10/2011 Can-Do Future	7.40	Call	Sell	6,757	0.00
CAAG On 24/10/2011 Can-Do Future	7.40	Call	Buy	6,757	0.00
CAAG On 24/10/2011 Can-Do Future	7.00	Call	Sell	7,143	0.00
CAAG On 24/10/2011 Can-Do Future	7.00	Call	Buy	7,143	0.00
R157 Bond Future					
R157 On 03/11/2011 Bond Future			Buy	100	121,690.18
R157 On 03/11/2011 Bond Future			Sell	100	0.00
R186 Bond Future					
R186 On 04/08/2011 Bond Future			Sell	35	0.00
R186 On 04/08/2011 Bond Future			Buy	35	41,410.88
R186 On 03/11/2011 Bond Future			Sell	35	0.00
R186 On 03/11/2011 Bond Future			Buy	35	42,005.32
R186 On 04/08/2011 Bond Future			Sell	130	0.00
R186 On 03/11/2011 Bond Future			Sell	130	0.00

R186 On 04/08/2011	Bond Future	Buy	130	153,811.83
R186 On 03/11/2011	Bond Future	Buy	130	156,019.76
R186 On 04/08/2011	Bond Future	Buy	6,639	7,855,051.69
R186 On 04/08/2011	Bond Future	Sell	6,639	0.00
R186 On 03/11/2011	Bond Future	Sell	6,639	0.00
R186 On 03/11/2011	Bond Future	Buy	6,639	7,967,809.13
Grand Total for Daily Detailed Turnover:			**48,608**	**16,337,798.78**