JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 25/02/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future						
JBAF On 16/03/2011	Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future			Sell	2,500	0.00
R186 Bond Future						
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	80	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	80	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	110	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	110	0.00
Grand Total for Daily Detailed Turnover:					**5,190**	**0.00**