JSE Interest Rate Exchange

Derivatives Daily Turnover Summary Report

Report for: 01/02/2011

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 05-May-2011		Index Future	4	494	0.00
JBAF On 19-Sep-2012		Jibar Tradeable Future	6	4,060	0.00
R186 On 03-Nov-2011		Bond Future	1	2,500	2,919,850.50
R201 On 03-Feb-2011		Bond Future	3	420	439,332.66
R202 On 03-Feb-2011		Bond Future	1	5	8,255.71
R212 On 05-May-2011		Bond Future	4	960	975,510.31
Grand Total for Daily Turnover Summary:			**19**	**8,439**	**4,342,949.18**