Yield-X JSE

JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 17/05/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future						
JBAF On 16/03/2011	Jibar Tradeable Future			Sell	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future			Buy	100	0.00
R157 Bond Future						
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	850	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	850	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	1,150	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	1,150	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	2,000	0.00
Grand Total for Daily Detailed Turnover:					**6,100**	**0.00**