Yield-X JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 27/08/2010

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 04/11/2010	Index Future			Sell	1	0.00
ALBI On 04/11/2010	Index Future			Buy	1	0.00
ALBI On 04/11/2010	Index Future			Sell	3	0.00
ALBI On 04/11/2010	Index Future			Buy	3	0.00
ALBI On 04/11/2010	Index Future			Sell	4	0.00
ALBI On 04/11/2010	Index Future			Buy	4	0.00
ALBI On 04/11/2010	Index Future			Sell	7	0.00
ALBI On 04/11/2010	Index Future			Buy	7	0.00
ALBI On 04/11/2010	Index Future			Sell	25	0.00
ALBI On 04/11/2010	Index Future			Buy	25	0.00
R186 Bond Future						
R186 On 04/11/2010	Bond Future			Buy	9,240	11,726,269.63
R186 On 04/11/2010	Bond Future			Sell	9,240	0.00
R209 Bond Future						
R209 On 04/11/2010	Bond Future			Sell	10,500	0.00
R209 On 04/11/2010	Bond Future			Buy	10,500	8,661,220.05
Grand Total for Daily Detailed Turnover:					**19,780**	**20,387,489.68**