Yield-X JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 15/02/2011

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 05/05/2011 GOVI			Buy	3	10,339.80
GOVI On 05/05/2011 GOVI			Sell	3	0.00
GOVI On 05/05/2011 GOVI			Buy	6	20,685.00
GOVI On 05/05/2011 GOVI			Sell	6	0.00
Jibar Tradeable Future					
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	250	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	250	0.00
R157 Bond Future					
R157 On 05/05/2011 Bond Future			Sell	9	0.00
R157 On 05/05/2011 Bond Future			Buy	9	10,994.54
R157 On 05/05/2011 Bond Future			Buy	43	52,478.79
R157 On 05/05/2011 Bond Future			Sell	43	0.00
R186 Bond Future					
R186 On 03/11/2011 Bond Future			Sell	7	0.00
R186 On 03/11/2011 Bond Future			Buy	7	8,202.00
R203 Bond Future					
R203 On 03/11/2011 Bond Future			Sell	4	0.00
R203 On 03/11/2011 Bond Future			Buy	4	3,978.10
R204 Bond Future					
R204 On 03/11/2011 Bond Future			Sell	4	0.00
R204 On 03/11/2011 Bond Future			Buy	4	3,968.36
R208 Bond Futures					
R208 On 03/11/2011 Bond Future			Sell	7	0.00
R208 On 03/11/2011 Bond Future			Buy	7	6,145.40

Grand Total for Daily Detailed Turnover:	**333**	**116,791.99**