Yield-X JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 24/03/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future						
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	25	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	25	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	30	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	30	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	2,700	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	2,700	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Buy	2,700	0.00
JBAF On 21/12/2011	Jibar Tradeable Future			Sell	2,700	0.00
R186 Bond Future						
R186 On 05/05/2011	Bond Future			Buy	152	177,598.97
R186 On 05/05/2011	Bond Future			Sell	152	0.00
Grand Total for Daily Detailed Turnover:					**5,608**	**177,598.97**