JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 31/05/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future						
JBAF On 15/06/2011	Jibar Tradeable Future			Buy	1	0.00
JBAF On 15/06/2011	Jibar Tradeable Future			Sell	1	0.00
JBAF On 20/07/2011	Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/07/2011	Jibar Tradeable Future			Buy	1,000	0.00
R157 Bond Future						
R157 On 04/08/2011	Bond Future			Sell	100	0.00
R157 On 04/08/2011	Bond Future			Buy	100	125,625.08
R186 Bond Future						
R186 On 04/08/2011	Bond Future			Buy	100	117,483.73
R186 On 04/08/2011	Bond Future			Sell	100	0.00
R186 On 04/08/2011	Bond Future			Sell	201	0.00
R186 On 04/08/2011	Bond Future			Buy	201	236,331.70
R186 On 04/08/2011	Bond Future			Buy	210	246,913.72
R186 On 04/08/2011	Bond Future			Sell	210	0.00
R208 Bond Futures						
R208 On 04/08/2011	Bond Future			Buy	1,261	1,157,645.92
R208 On 04/08/2011	Bond Future			Sell	1,261	0.00
Grand Total for Daily Detailed Turnover:					**2,873**	**1,884,000.14**