JSE Interest Rate Exchange

Derivatives Daily Detailed Turnover Report

Date of Prinout: 19/07/2011

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index						
GOVI On 04/08/2011	GOVI			Buy	1	3,544.01
GOVI On 04/08/2011	GOVI			Sell	1	0.00
New Inflation Linked Index						
IGOV On 04/08/2011	Index Future			Sell	5	0.00
IGOV On 04/08/2011	Index Future			Buy	5	0.00
R157 Bond Future						
R157 On 04/08/2011	Bond Future			Buy	1	75.20
R157 On 04/08/2011	Bond Future			Sell	1	0.00
R157 On 04/08/2011	Bond Future			Sell	1	0.00
R157 On 04/08/2011	Bond Future			Buy	1	1,260.46
R186 Bond Future						
R186 On 04/08/2011	Bond Future			Sell	70	0.00
R186 On 04/08/2011	Bond Future			Buy	70	81,857.57
R202 Bond Future						
R202 On 04/08/2011	Bond Future			Sell	10	0.00
R202 On 04/08/2011	Bond Future			Buy	10	17,369.00
Grand Total for Daily Detailed Turnover:					**88**	**104,106.24**