Yield-X
JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 30/04/2008

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| R157 On 07-Aug-2008 | | | Bond Future | 9 | 4,084 | 5,164,913.73 |
| $ / R On 13-Jun-2008 | | | Currency Future | 10 | 1,266 | 9,759.02 |
| £ / R On 13-Jun-2008 | | | Currency Future | 3 | 125 | 1,884.00 |
| € / R On 13-Jun-2008 | | | Currency Future | 2 | 70 | 834.15 |
| ALBI On 02-May-2008 | | | Index Future | 1 | 594 | 0.00 |
| R153 On 02-May-2008 | | | Bond Future | 1 | 718 | 774,157.08 |
| R157 On 02-May-2008 | | | Bond Future | 5 | 2,084 | 2,557,197.76 |
| R186 On 02-May-2008 | | | Bond Future | 1 | 1,050 | 1,199,009.60 |
| R204 On 02-May-2008 | | | Bond Future | 1 | 600 | 561,978.24 |
| ALBI On 06-Nov-2008 | | | Index Future | 1 | 594 | 0.00 |
| **Grand Total for Daily Turnover Summary:** | | | | **34** | **11,185** | **10,269,733.57** |