Yield-X
JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 05/11/2008

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 12-Dec-2008 | | | Currency Future | 65 | 4,420 | 42,937.70 |
| £ / R On 12-Dec-2008 | | | Currency Future | 2 | 16 | 245.76 |
| € / R On 12-Dec-2008 | | | Currency Future | 10 | 1,509 | 18,809.56 |
| GOVI On 05-Feb-2009 | | | jGovi | 2 | 7 | 20,001.52 |
| R153 On 05-Feb-2009 | | | Bond Future | 1 | 648 | 724,336.21 |
| R157 On 05-Feb-2009 | | | Bond Future | 1 | 30 | 38,893.77 |
| R186 On 05-Feb-2009 | | | Bond Future | 4 | 230 | 280,648.64 |
| R209 On 05-Feb-2009 | | | Bond Future | 2 | 4,308 | 3,581,250.74 |
| R157 On 05-Feb-2009 | 8.25 | Call | Option on Bond Future | 2 | 850 | 0.00 |
| R157 On 05-Feb-2009 | 9.25 | Put | Option on Bond Future | 2 | 850 | 0.00 |
| R157 On 06-Nov-2008 | 9.50 | Call | Option on Bond Future | 1 | 500 | 0.00 |
| $ / R On 12-Jun-2009 | | | Currency Future | 4 | 34 | 349.45 |
| $ / R On 16-Mar-2009 | | | Currency Future | 4 | 514 | 5,104.71 |
| € / R On 16-Mar-2009 | | | Currency Future | 1 | 500 | 6,361.95 |
| ZAAD On 16-Mar-2009 | | | Currency Future | 1 | 100 | 686.00 |
| R157 On 07-May-2009 | | | Bond Future | 1 | 1,624 | 2,045,863.23 |
| GOVI On 06-Nov-2008 | | | jGovi | 2 | 11 | 30,547.66 |
| R153 On 06-Nov-2008 | | | Bond Future | 4 | 791 | 859,007.60 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| R157 On 06-Nov-2008 | | | Bond Future | 2 | 1,654 | 2,084,010.89 |
| R204 On 06-Nov-2008 | | | Bond Future | 1 | 25 | 24,458.19 |
| R209 On 06-Nov-2008 | | | Bond Future | 3 | 4,367 | 3,520,470.86 |
| **Grand Total for Daily Turnover Summary:** | | | | **115** | **22,988** | **13,283,984.44** |