Yield-X JSE Interest Rate Exchange

# Derivatives Daily Detailed Turnover Report

Date of Prinout: 01/08/2007

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|
| **Aug 2007 CRD1 Future** | | | | | |
| CRD1 On 02/08/2007 Index Future | | | Buy | 10 | 0.00 |
| CRD1 On 02/08/2007 Index Future | | | Sell | 10 | 0.00 |
| **Aug 2007 OTH1 Future** | | | | | |
| OTH1 On 02/08/2007 Index Future | | | Sell | 15 | 0.00 |
| OTH1 On 02/08/2007 Index Future | | | Buy | 15 | 0.00 |
| **Aug 2007 TRT1 Future** | | | | | |
| TRT1 On 02/08/2007 Index Future | | | Buy | 500 | 0.00 |
| TRT1 On 02/08/2007 Index Future | | | Sell | 500 | 0.00 |
| **Dec 2007 $ / R Currency Futur** | | | | | |
| $ / R On 14/12/2007 Currency Future | | | Buy | 200 | 1,468.00 |
| $ / R On 14/12/2007 Currency Future | | | Sell | 200 | 0.00 |
| $ / R On 14/12/2007 Currency Future | | | Sell | 200 | 0.00 |
| $ / R On 14/12/2007 Currency Future | | | Buy | 200 | 1,464.00 |
| $ / R On 14/12/2007 Currency Future | | | Sell | 200 | 0.00 |
| $ / R On 14/12/2007 Currency Future | | | Buy | 200 | 1,468.00 |
| **Feb 2008 R153 Future** | | | | | |
| R153 On 07/02/2008 Bond Future | | | Buy | 7 | 7,984.23 |
| R153 On 07/02/2008 Bond Future | | | Sell | 7 | 0.00 |

| | | | |
|---|---|---|---|
| **Nov 2007 CRD1 Future** | | | |
| CRD1 On 01/11/2007 Index Future | Sell | 8 | 0.00 |
| CRD1 On 01/11/2007 Index Future | Buy | 8 | 0.00 |
| **Nov 2007 OTH1 Future** | | | |
| OTH1 On 01/11/2007 Index Future | Sell | 12 | 0.00 |
| OTH1 On 01/11/2007 Index Future | Buy | 12 | 0.00 |
| **Nov 2007 TRT1 Future** | | | |
| TRT1 On 01/11/2007 Index Future | Sell | 400 | 0.00 |
| TRT1 On 01/11/2007 Index Future | Buy | 400 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | **1,552** | **12,384.23** |