Yield-X JSE
JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 26/08/2008

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 12-Dec-2008 | | | Currency Future | 20 | 6,480 | 51,970.49 |
| $ / R On 16-Mar-2009 | | | Currency Future | 3 | 5,487 | 44,985.66 |
| £ / R On 16-Mar-2009 | | | Currency Future | 1 | 2,918 | 43,408.75 |
| € / R On 16-Mar-2009 | | | Currency Future | 1 | 3,681 | 43,677.64 |
| GOVI On 06-Nov-2008 | | | jGovi | 1 | 23 | 62,529.64 |
| R157 On 06-Nov-2008 | | | Bond Future | 1 | 18 | 22,251.65 |
| $ / R On 15-Sep-2008 | | | Currency Future | 12 | 2,575 | 20,134.38 |
| £ / R On 15-Sep-2008 | | | Currency Future | 1 | 4 | 57.93 |
| **Grand Total for Daily Turnover Summary:** | | | | **40** | **21,186** | **289,016.14** |