Yield-X
JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 23/01/2009

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 16-Mar-2009 | 10.30 | Call | Currency Future | 2 | 1,000 | 0.00 |
| $ / R On 16-Mar-2009 | 10.45 | Call | Currency Future | 1 | 10,000 | 0.00 |
| $ / R On 16-Mar-2009 | 10.50 | Call | Currency Future | 1 | 10,000 | 0.00 |
| $ / R On 16-Mar-2009 | 10.90 | Call | Currency Future | 4 | 3,500 | 0.00 |
| $ / R On 12-Jun-2009 | | | Currency Future | 3 | 525 | 5,644.00 |
| ZAAD On 12-Jun-2009 | | | Currency Future | 1 | 150 | 1,008.00 |
| $ / R On 16-Mar-2009 | | | Currency Future | 45 | 14,641 | 153,669.17 |
| £ / R On 16-Mar-2009 | | | Currency Future | 2 | 15 | 212.34 |
| € / R On 16-Mar-2009 | | | Currency Future | 3 | 71 | 949.31 |
| R153 On 07-May-2009 | | | Bond Future | 4 | 2,375 | 2,626,322.84 |
| $ / R On 14-Sep-2009 | | | Currency Future | 3 | 17 | 185.02 |
| **Grand Total for Daily Turnover Summary:** | | | | **69** | **42,294** | **2,787,990.68** |