Yield-X
JSE Interest Rate Exchange

Derivatives Daily Turnover Summary Report

Report for 07/05/2009

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 06-Aug-2009			Index Future	2	41	0.00
GOVI On 06-Aug-2009			jGovi	1	79	235,404.99
ILBI On 06-Aug-2009			Index Future	1	2	0.00
R157 On 06-Aug-2009			Bond Future	1	1,600	2,091,475.68
R186 On 06-Aug-2009			Bond Future	2	470	551,582.71
R206 On 06-Aug-2009			Bond Future	2	1,730	1,692,229.08
R209 On 06-Aug-2009			Bond Future	1	1,420	1,148,924.70
$ / R On 14-Dec-2009			Currency Future	1	1	8.77
$ / R On 12-Jun-2009			Currency Future	41	11,237	94,678.76
£ / R On 12-Jun-2009			Currency Future	5	49	621.54
€ / R On 12-Jun-2009			Currency Future	2	215	2,418.53
GOVI On 07-May-2009			jGovi	1	81	236,528.91
ILBI On 07-May-2009			Index Future	1	2	0.00
R157 On 07-May-2009			Bond Future	1	1,600	2,050,158.08
R186 On 07-May-2009			Bond Future	1	220	265,209.05
R206 On 07-May-2009			Bond Future	2	1,730	1,722,770.16
R209 On 07-May-2009			Bond Future	1	1,420	1,126,209.24
$ / R On 14-Sep-2009			Currency Future	2	129	1,104.90

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Value (R000's)
£ / R On 14-Sep-2009			Currency Future	1	8	105.01
€ / R On 14-Sep-2009			Currency Future	3	82	933.16
Grand Total for Daily Turnover Summary:				**72**	**22,116**	**11,220,363.28**