Yield-X
JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 03/10/2007

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 14-Dec-2007 | | | Currency Future | 2 | 105 | 746.74 |
| € / R On 14-Dec-2007 | | | Currency Future | 2 | 200 | 1,423.86 |
| R157 On 07-Feb-2008 | | | Bond Future | 1 | 20 | 27,063.19 |
| $ / R On 17-Mar-2008 | | | Currency Future | 4 | 2,502 | 17,772.70 |
| ALBI On 01-Nov-2007 | | | Index Future | 1 | 166 | 0.00 |
| R153 On 01-Nov-2007 | | | Bond Future | 2 | 2,310 | 2,598,658.44 |
| **Grand Total for Daily Turnover Summary:** | | | | **12** | **5,303** | **2,645,664.93** |