JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 08/10/2008

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 12-Dec-2008 | | | Currency Future | 135 | 54,072 | 510,074.64 |
| £ / R On 12-Dec-2008 | | | Currency Future | 24 | 1,390 | 22,790.14 |
| € / R On 12-Dec-2008 | | | Currency Future | 54 | 2,889 | 37,033.46 |
| ZAAD On 12-Dec-2008 | | | Currency Future | 8 | 286 | 1,793.26 |
| $ / R On 12-Jun-2009 | | | Currency Future | 1 | 1,000 | 9,751.70 |
| ZAAD On 12-Jun-2009 | | | Currency Future | 1 | 100 | 660.00 |
| $ / R On 16-Mar-2009 | | | Currency Future | 12 | 126 | 1,202.23 |
| £ / R On 16-Mar-2009 | | | Currency Future | 6 | 121 | 2,042.19 |
| € / R On 16-Mar-2009 | | | Currency Future | 10 | 1,010 | 13,262.67 |
| ZAAD On 16-Mar-2009 | | | Currency Future | 7 | 702 | 4,558.37 |
| R153 On 06-Nov-2008 | | | Bond Future | 1 | 6 | 6,532.96 |
| **Grand Total for Daily Turnover Summary:** | | | | **259** | **61,702** | **609,701.62** |