JSE Interest Rate Exchange

# Derivatives Daily Turnover Summary Report

Report for 10/12/2008

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 12-Dec-2008 | | | Currency Future | 18 | 14,808 | 151,436.52 |
| £ / R On 12-Dec-2008 | | | Currency Future | 4 | 80 | 1,209.36 |
| € / R On 12-Dec-2008 | | | Currency Future | 7 | 2,752 | 36,433.94 |
| ZAAD On 12-Dec-2008 | | | Currency Future | 9 | 3,689 | 24,778.19 |
| R153 On 05-Feb-2009 | | | Bond Future | 1 | 400 | 455,099.64 |
| R186 On 07-May-2009 | 8.00 | Call | Option on Bond Future | 11 | 2,550 | 0.00 |
| $ / R On 12-Jun-2009 | | | Currency Future | 1 | 2,500 | 26,629.50 |
| € / R On 12-Jun-2009 | | | Currency Future | 1 | 1,585 | 21,799.61 |
| $ / R On 16-Mar-2009 | | | Currency Future | 30 | 29,941 | 313,021.69 |
| £ / R On 16-Mar-2009 | | | Currency Future | 4 | 157 | 2,421.75 |
| € / R On 16-Mar-2009 | | | Currency Future | 7 | 1,181 | 15,989.64 |
| ZAAD On 16-Mar-2009 | | | Currency Future | 3 | 1,590 | 10,912.68 |
| **Grand Total for Daily Turnover Summary:** | | | | **96** | **61,233** | **1,059,732.52** |