JSE Interest Rate Exchange

Derivatives Daily Turnover Summary Report

Report for 24/08/2009

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Value (R000's)
$ / R On 14-Dec-2009			Currency Future	24	7,891	62,807.03
£ / R On 14-Dec-2009			Currency Future	4	308	4,052.75
€ / R On 14-Dec-2009			Currency Future	2	13	147.95
ZAAD On 14-Dec-2009			Currency Future	2	2	13.38
£ / R On 15-Mar-2010			Currency Future	1	50	670.00
ALBI On 05-Nov-2009			Index Future	2	4	0.00
R157 On 05-Nov-2009			Bond Future	2	311	392,589.11
R186 On 05-Nov-2009			Bond Future	1	115	137,440.12
$ / R On 14-Sep-2009			Currency Future	26	487	3,808.61
£ / R On 14-Sep-2009			Currency Future	1	5	64.49
€ / R On 14-Sep-2009			Currency Future	1	5	56.10
Grand Total for Daily Turnover Summary:				**66**	**9,191**	**601,649.53**