# Derivatives Daily Turnover Summary Report

Report for 05/05/2009

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| ALBI On 06-Aug-2009 | | | Index Future | 1 | 307 | 0.00 |
| GOVI On 06-Aug-2009 | | | jGovi | 1 | 29 | 86,192.93 |
| R157 On 06-Aug-2009 | | | Bond Future | 4 | 12,246 | 16,010,328.31 |
| R186 On 06-Aug-2009 | | | Bond Future | 4 | 12,165 | 14,306,911.89 |
| R209 On 06-Aug-2009 | | | Bond Future | 1 | 3,083 | 2,478,990.66 |
| $ / R On 14-Dec-2009 | | | Currency Future | 5 | 657 | 5,667.14 |
| £ / R On 14-Dec-2009 | | | Currency Future | 2 | 15 | 195.76 |
| $ / R On 14-Dec-2009 | 9.50 | Call | Currency Future | 2 | 1,500 | 0.00 |
| $ / R On 12-Jun-2009 | 8.80 | Call | Currency Future | 1 | 50 | 0.00 |
| $ / R On 12-Jun-2009 | | | Currency Future | 55 | 5,996 | 50,498.56 |
| £ / R On 12-Jun-2009 | | | Currency Future | 4 | 172 | 2,189.84 |
| € / R On 12-Jun-2009 | | | Currency Future | 10 | 479 | 5,388.91 |
| ZAAD On 12-Jun-2009 | | | Currency Future | 1 | 200 | 1,229.80 |
| ALBI On 07-May-2009 | | | Index Future | 1 | 307 | 0.00 |
| GOVI On 07-May-2009 | | | jGovi | 1 | 29 | 84,575.31 |
| R157 On 07-May-2009 | | | Bond Future | 4 | 12,246 | 15,705,610.86 |
| R186 On 07-May-2009 | | | Bond Future | 2 | 11,185 | 13,446,849.42 |
| R209 On 07-May-2009 | | | Bond Future | 1 | 3,083 | 2,428,829.33 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 14-Sep-2009 | | | Currency Future | 8 | 2,151 | 18,418.25 |
| £ / R On 14-Sep-2009 | | | Currency Future | 2 | 3 | 38.45 |
| € / R On 14-Sep-2009 | | | Currency Future | 1 | 25 | 287.66 |
| **Grand Total for Daily Turnover Summary:** | | | | **111** | **65,928** | **64,632,203.09** |