# Derivatives Daily Turnover Summary Report

Report for 02/11/2009

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| $ / R On 14-Dec-2009 | | | Currency Future | 86 | 23,170 | 184,260.23 |
| £ / R On 14-Dec-2009 | | | Currency Future | 5 | 310 | 4,041.68 |
| € / R On 14-Dec-2009 | | | Currency Future | 10 | 348 | 4,108.35 |
| ZAAD On 14-Dec-2009 | | | Currency Future | 1 | 10 | 71.95 |
| ALBI On 04-Feb-2010 | | | Index Future | 3 | 279 | 0.00 |
| R157 On 04-Feb-2010 | | | Bond Future | 2 | 7,100 | 9,025,209.02 |
| R186 On 04-Feb-2010 | | | Bond Future | 2 | 10,031 | 11,369,654.00 |
| R201 On 04-Feb-2010 | | | Bond Future | 1 | 486 | 494,638.60 |
| R204 On 04-Feb-2010 | | | Bond Future | 1 | 1,552 | 1,468,213.57 |
| R207 On 04-Feb-2010 | | | Bond Future | 1 | 600 | 527,192.28 |
| R208 On 04-Feb-2010 | | | Bond Future | 1 | 5,004 | 4,274,898.18 |
| R209 On 04-Feb-2010 | | | Bond Future | 3 | 2,342 | 1,794,524.24 |
| $ / R On 14-Jun-2010 | | | Currency Future | 3 | 170 | 1,391.76 |
| € / R On 14-Jun-2010 | | | Currency Future | 1 | 4 | 48.58 |
| $ / R On 15-Mar-2010 | | | Currency Future | 10 | 159 | 1,285.13 |
| £ / R On 15-Mar-2010 | | | Currency Future | 1 | 3 | 39.72 |
| € / R On 15-Mar-2010 | | | Currency Future | 2 | 1,000 | 1,000.00 |
| ALBI On 05-Nov-2009 | | | Index Future | 2 | 266 | 0.00 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|---|
| R157 On 05-Nov-2009 | | | Bond Future | 2 | 7,100 | 8,868,118.68 |
| R186 On 05-Nov-2009 | | | Bond Future | 2 | 10,031 | 11,688,542.50 |
| R201 On 05-Nov-2009 | | | Bond Future | 1 | 486 | 506,877.25 |
| R204 On 05-Nov-2009 | | | Bond Future | 1 | 1,552 | 1,503,527.32 |
| R207 On 05-Nov-2009 | | | Bond Future | 1 | 600 | 539,216.16 |
| R208 On 05-Nov-2009 | | | Bond Future | 1 | 5,004 | 4,198,387.53 |
| R209 On 05-Nov-2009 | | | Bond Future | 3 | 2,342 | 1,762,316.36 |
| **Grand Total for Daily Turnover Summary:** | | | | **146** | **79,949** | **58,217,563.09** |