



# Derivatives Daily Turnover Summary Report

Report for:

| Contract            | Strike C/P | Product        | No of Trades | No. of Contracts | Value (R000's) |
|---------------------|------------|----------------|--------------|------------------|----------------|
| JBAR On 27-Dec-2007 |            | JBar           | 4            | 200              | 1,659,900.00   |
| ALBI On 02-Aug-2012 |            | Index Future   | 1,604        | 88,608           | 0.00           |
| AL13 On 04-Feb-2010 |            | Index Future   | 13           | 92               | 0.00           |
| AL7T On 03-May-2012 |            | Index Future   | 161          | 24,808           | 0.00           |
| CAAB On 18-Mar-2011 |            | Can-Do Future  | 15           | 1,524,280        | 0.00           |
| CAAC On 18-Mar-2011 |            | Can-Do Future  | 2            | 7,857            | 0.00           |
| CAAF On 03-Aug-2011 | 6.80 Call  | Can-Do Future  | 12           | 56,500           | 0.00           |
| CAAG On 24-Oct-2011 | 8.50 Call  | Can-Do Future  | 12           | 122,650          | 0.00           |
| CAAH On 10-Aug-2011 | 6.70 Put   | Can-Do Future  | 1            | 20,000           | 0.00           |
| CAAI On 26-Aug-2011 | 7.05 Put   | Can-Do Future  | 1            | 25,000           | 0.00           |
| CAAJ On 20-Oct-2011 | 7.70 Put   | Any day expiry | 2            | 33,000           | 0.00           |
| CAAW On 20-Apr-2012 |            | Any day expiry | 2            | 2,680            | 0.00           |
| DAAA On 29-Mar-2012 |            | Any day expiry | 5            | 4,256            | 0.00           |
| DAAB On 29-Feb-2012 |            | Any day expiry | 2            | 13,000           | 0.00           |
| DAAC On 30-Mar-2012 |            | Any day expiry | 2            | 1,000            | 0.00           |
| CAAA On 28-Feb-2011 |            | Can-Do Future  | 3            | 30,000           | 0.00           |
| CRD1 On 04-Aug-2011 |            | Index Future   | 39           | 152              | 0.00           |
| GOVI On 03-May-2012 |            | GOVI           | 542          | 25,514           | 71,735,062.93  |
| ILBI On 02-Aug-2012 |            | Index Future   | 72           | 10,409           | 0.00           |

| Contract            | Strike C/P | Product                | No of Trades | No. of Contracts | Value (R000's) |
|---------------------|------------|------------------------|--------------|------------------|----------------|
| JBAF On 18-Dec-2013 |            | Jibar Tradeable Future | 399          | 460,227          | 0.00           |
| CABD On 18-Jun-2012 |            | Can-Do Future          | 2            | 32,000           | 0.00           |
| CABA On 18-Jun-2012 |            | Can-Do Future          | 18           | 153,219          | 0.00           |
| CAAD On 19-Sep-2011 |            | Can-Do Future          | 3            | 67,164           | 0.00           |
| CAAK On 19-Dec-2011 |            | Can-Do Future          | 8            | 122,149          | 0.00           |
| CAAR On 19-Dec-2011 |            | Can-Do Future          | 1            | 18,750           | 0.00           |
| IGOV On 03-May-2012 |            | Index Future           | 58           | 3,924            | 0.00           |
| OTH1 On 04-Aug-2011 |            | Index Future           | 39           | 239              | 0.00           |
| R153 On 05-Nov-2009 |            | Bond Future            | 823          | 196,791          | 211,036,453.35 |
| R155 On 04-Feb-2010 |            | Bond Future            | 4            | 145              | 162,363.23     |
| R157 On 03-May-2012 | 7.35 Put   | Bond Future            | 1,565        | 621,126          | 692,833,403.83 |
| R186 On 01-Nov-2012 |            | Bond Future            | 1,032        | 943,381          | 900,793,323.45 |
| R194 On 03-Aug-2006 |            | Bond Future            | 13           | 718              | 770,912.18     |
| R197 On 03-May-2012 |            | Bond Future            | 64           | 4,365            | 10,696,916.11  |
| R201 On 03-May-2012 |            | Bond Future            | 157          | 40,424           | 40,791,025.91  |
| R202 On 03-May-2012 |            | Bond Future            | 236          | 367,588          | 643,624,296.39 |
| R203 On 01-Nov-2012 |            | Bond Future            | 158          | 80,348           | 62,987,448.49  |
| R204 On 03-May-2012 |            | Bond Future            | 334          | 99,859           | 84,039,382.69  |
| R206 On 03-May-2012 |            | Bond Future            | 177          | 83,142           | 82,101,427.30  |
| R207 On 03-May-2012 |            | Bond Future            | 727          | 298,810          | 259,533,878.24 |
| R208 On 01-Nov-2012 |            | Bond Future            | 494          | 229,428          | 176,983,928.45 |
| R209 On 03-May-2012 |            | Bond Future            | 276          | 313,711          | 225,030,085.36 |
| R210 On 03-May-2012 |            | Bond Future            | 113          | 6,306            | 8,385,691.40   |
| R211 On 03-May-2012 |            | Bond Future            | 18           | 6,361            | 6,960,827.23   |
| R212 On 03-May-2012 |            | Bond Future            | 324          | 63,856           | 67,965,304.53  |
| R213 On 03-May-2012 |            | Bond Future            | 14           | 5,375            | 4,615,599.56   |
| R214 On 03-May-2012 |            | Bond Future            | 1            | 1,500            | 1,150,168.80   |

| <b>Contract</b>                                | <b>Strike C/P</b> | <b>Product</b>         | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b>   |
|--|-------------------|------------------------|---------------------|-------------------------|-------------------------|
| CAAO On 30-Mar-2012                            |                   | Can-Do Future          | 1                   | 100,000                 | 0.00                    |
| CAAN On 30-Mar-2012                            |                   | Can-Do Future          | 2                   | 200,000                 | 0.00                    |
| RZ02 On 03-Nov-2011                            |                   | Bond Future            | 10                  | 21,196                  | 37,197,782.95           |
| RZ11 On 03-Nov-2011                            |                   | Bond Future            | 4                   | 1,058                   | 1,155,766.66            |
| RZ12 On 03-Nov-2011                            |                   | Bond Future            | 45                  | 10,718                  | 11,441,639.40           |
| TRT1 On 04-Aug-2011                            |                   | Index Future           | 39                  | 7,380                   | 0.00                    |
| JFRA On 23-Aug-2007                            |                   | Jibar Tradeable Future | 42                  | 6,902                   | 0.00                    |
| <b>Grand Total for Daily Turnover Summary:</b> |                   |                        | <b>9,695</b>        | <b>6,558,166</b>        | <b>3,603,652,588.41</b> |