



# 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           | 1,603        | 88,607           | 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           |
| 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                   | 538          | 25,490           | 71,642,301.79  |
| ILBI On 02-Aug-2012 |            | Index Future           | 72           | 10,409           | 0.00           |
| JBAF On 18-Dec-2013 |            | Jibar Tradeable Future | 397          | 459,127          | 0.00           |

| <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> |
|---------------------|-------------------|----------------|---------------------|-------------------------|-----------------------|
| CAAZ On 18-Jun-2012 |                   | Can-Do Future  | 16                  | 137,219                 | 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   | 56                  | 3,893                   | 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 |                   | Bond Future    | 1,559               | 616,186                 | 692,296,377.42        |
| R186 On 02-Aug-2012 |                   | Bond Future    | 1,022               | 941,421                 | 899,227,260.14        |
| R194 On 03-Aug-2006 |                   | Bond Future    | 13                  | 718                     | 770,912.18            |
| R197 On 03-May-2012 |                   | Bond Future    | 61                  | 4,347                   | 10,651,145.71         |
| R201 On 03-May-2012 |                   | Bond Future    | 155                 | 40,059                  | 40,391,893.18         |
| R202 On 03-May-2012 |                   | Bond Future    | 236                 | 367,588                 | 643,624,296.39        |
| R203 On 01-Nov-2012 |                   | Bond Future    | 157                 | 80,016                  | 62,640,298.57         |
| 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    | 653                 | 292,493                 | 253,344,614.75        |
| R208 On 01-Nov-2012 |                   | Bond Future    | 450                 | 224,723                 | 172,637,133.34        |
| R209 On 03-May-2012 |                   | Bond Future    | 274                 | 312,822                 | 224,361,967.27        |
| R210 On 03-May-2012 |                   | Bond Future    | 112                 | 6,286                   | 8,357,574.20          |
| R211 On 03-May-2012 |                   | Bond Future    | 18                  | 6,361                   | 6,960,827.23          |
| R212 On 03-May-2012 |                   | Bond Future    | 323                 | 63,766                  | 67,860,625.53         |
| R213 On 03-May-2012 |                   | Bond Future    | 10                  | 2,282                   | 1,972,409.56          |
| 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         |

| <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>   |
|--|-------------------|------------------------|---------------------|-------------------------|-------------------------|
| 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>9,531</b>        | <b>6,483,781</b>        | <b>3,585,534,352.81</b> |