



# Derivatives Daily Turnover Summary Report

Report for:

<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>
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
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
JBAF On 18-Dec-2013		Jibar Tradeable Future	398	459,227	0.00

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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	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	1,562	616,626	692 833 403.83
R186 On 01-Nov-2012		Bond Future	1,029	943,201	900 792 454.15
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	156	40,149	40 490 416.94
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	664	293,778	254 617 566.26
R208 On 01-Nov-2012		Bond Future	475	225,728	173 565 532.49
R209 On 03-May-2012		Bond Future	275	313,642	224 978 769.80
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	13	4,739	4 077 002.64
R214 On 03-May-2012		Bond Future	1	1,500	1 150 168.80
CAAO On 30-Mar-2012		Can-Do Future	1	100,000	0.00

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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>9,599</b>	<b>6,541,743</b>	<b>3 594 426 489.73</b>