



# 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   | 1,632        | 92,727           | 0.00           |
| AL13 On 04-Feb-2010 |            | Index Future   | 13           | 92               | 0.00           |
| AL7T On 02-Aug-2012 |            | Index Future   | 166          | 24,861           | 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           |
| DAAD On 30-Mar-2012 |            | Any day expiry | 2            | 2,000            | 0.00           |
| DAAE On 30-Apr-2012 | 6.37 Call  | Any day expiry | 4            | 4,500            | 0.00           |
| DAAF On 30-Apr-2012 |            | Any day expiry | 2            | 2,000            | 0.00           |
| DAAG On 30-Apr-2012 |            | Any day expiry | 1            | 500              | 0.00           |

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|---------------------|------------|------------------------|--------------|------------------|------------------|
| DAAH On 28-Jun-2012 |            | Any day expiry         | 7            | 26,280           | 0.00             |
| DAUS On 27-Dec-2012 | 7.72 Put   | Any day expiry         | 48           | 314,700          | 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 02-Aug-2012 |            | GOVI                   | 556          | 26,064           | 73 902 670.69    |
| ILBI On 02-Aug-2012 |            | Index Future           | 73           | 10,426           | 0.00             |
| JBAF On 18-Dec-2013 |            | Jibar Tradeable Future | 400          | 460,727          | 0.00             |
| CABC On 18-Jun-2012 |            | Can-Do Future          | 3            | 48,000           | 0.00             |
| CABA On 18-Jun-2012 |            | Can-Do Future          | 20           | 161,279          | 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 02-Aug-2012 |            | Index Future           | 69           | 5,067            | 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 02-Aug-2012 |            | Bond Future            | 1,605        | 670,776          | 741 054 219.61   |
| R186 On 01-Nov-2012 |            | Bond Future            | 1,168        | 1,046,057        | 1 016 544 717.56 |
| R189 On 02-Aug-2012 |            | Bond Future            | 2            | 88               | 192 000.16       |
| R194 On 03-Aug-2006 |            | Bond Future            | 13           | 718              | 770 912.18       |
| R197 On 02-Aug-2012 |            | Bond Future            | 98           | 7,377            | 18 485 919.83    |
| R201 On 02-Aug-2012 |            | Bond Future            | 183          | 48,736           | 49 823 531.21    |
| R202 On 02-Aug-2012 |            | Bond Future            | 277          | 462,636          | 825 962 487.50   |
| R203 On 01-Nov-2012 |            | Bond Future            | 188          | 106,558          | 79 076 605.99    |
| R204 On 02-Aug-2012 |            | Bond Future            | 364          | 109,928          | 94 613 437.62    |
| R206 On 02-Aug-2012 |            | Bond Future            | 189          | 87,351           | 86 472 957.47    |
| R207 On 01-Nov-2012 |            | Bond Future            | 1,028        | 432,282          | 391 929 306.68   |

| <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>   |
|--|-------------------|------------------------|---------------------|-------------------------|-------------------------|
| R208 On 01-Nov-2012                            |                   | Bond Future            | 576                 | 266,472                 | 203 571 836.29          |
| R209 On 07-Feb-2013                            |                   | Bond Future            | 318                 | 324,758                 | 233 456 989.74          |
| R210 On 02-Aug-2012                            |                   | Bond Future            | 150                 | 8,519                   | 11 559 315.75           |
| R211 On 02-Aug-2012                            |                   | Bond Future            | 20                  | 7,321                   | 8 110 379.23            |
| R212 On 02-Aug-2012                            |                   | Bond Future            | 363                 | 70,630                  | 75 993 648.61           |
| R213 On 02-Aug-2012                            |                   | Bond Future            | 24                  | 15,232                  | 13 257 768.37           |
| R214 On 02-Aug-2012                            |                   | Bond Future            | 5                   | 6,120                   | 4 746 843.41            |
| 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>10,690</b>       | <b>7,443,849</b>        | <b>4 192 179 453.47</b> |