



# Currency Futures & Options Turnover Summary

Date: 11/08/2011

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value         | Value in Rand           |
|---|--------|----------|-------------------------|--------------|------------------|-----------------------|-------------------------|
| \$ / R 19-Sep-11  |        |          | Foreign Exchange Future | 208          | 71,784           | 71,784,000.00         | 522,284,940.60          |
| \$ / R MAXI 19-Sep-11                                   |        |          | Foreign Exchange Future | 6            | 30               | 3,000,000.00          | 21,776,950.00           |
| £ / R 19-Sep-11   |        |          | Foreign Exchange Future | 8            | 158              | 158,000.00            | 1,862,754.00            |
| € / R 19-Sep-11   |        |          | Foreign Exchange Future | 11           | 6,122            | 6,122,000.00          | 62,962,800.00           |
| AU\$ / R 19-Sep-11                                      |        |          | Foreign Exchange Future | 1            | 700              | 700,000.00            | 5,210,800.00            |
| CF CANDO CAAE 19-Sep                                    |        |          | Can-Do Future           | 1            | 10,949           | 10,949,000.00         | 1,305,120.80            |
| \$ / R 19-Dec-11  |        |          | Foreign Exchange Future | 63           | 6,042            | 6,042,000.00          | 597,400,753.20          |
| \$ / R MAXI 19-Dec-11                                   |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00            | 3,716,450.00            |
| £ / R 19-Dec-11   |        |          | Foreign Exchange Future | 4            | 335              | 335,000.00            | 4,017,630.00            |
| ¥ / R 19-Dec-11   |        |          | Foreign Exchange Future | 2            | 220              | 22,000,000.00         | 2,084,994.00            |
| € / R 19-Dec-11   |        |          | Foreign Exchange Future | 1            | 230              | 230,000.00            | 2,417,185.00            |
| \$ / R 19-Mar-12  |        |          | Foreign Exchange Future | 7            | 535              | 535,000.00            | 4,005,236.00            |
| <b>Total Futures</b>                                    |        |          |                         | <b>310</b>   | <b>95,060</b>    | <b>120,305,000.00</b> | <b>661,068,113.60</b>   |
| <b>Total Options</b>                                    |        |          |                         | <b>3</b>     | <b>2,050</b>     | <b>2,050,000.00</b>   | <b>567,977,500.00</b>   |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>313</b>   | <b>97,110</b>    | <b>122,355,000.00</b> | <b>1,229,045,613.60</b> |