



# Currency Futures & Options Turnover Summary

Date: 02/12/2011

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        | Value in Rand           |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------------------|
| \$ / R 19-Dec-11  |        |          | Foreign Exchange Future | 97           | 44,646           | 44,646,000.00        | 1,987,564,032.50        |
| £ / R 19-Dec-11   |        |          | Foreign Exchange Future | 14           | 1,148            | 1,148,000.00         | 14,505,737.50           |
| € / R 19-Dec-11   |        |          | Foreign Exchange Future | 4            | 21,101           | 21,101,000.00        | 955,379,870.00          |
| AU\$ / R 19-Dec-11                                      |        |          | Foreign Exchange Future | 2            | 60               | 60,000.00            | 494,525.00              |
| CHF / R 19-Dec-11                                       |        |          | Foreign Exchange Future | 1            | 370              | 370,000.00           | 3,312,462.00            |
| \$ / R 19-Mar-12  |        |          | Foreign Exchange Future | 53           | 6,691            | 6,691,000.00         | 145,742,121.40          |
| £ / R 19-Mar-12   |        |          | Foreign Exchange Future | 6            | 1,371            | 1,371,000.00         | 17,611,762.50           |
| ¥ / R 19-Mar-12   |        |          | Foreign Exchange Future | 1            | 6                | 600,000.00           | 63,198.00               |
| € / R 19-Mar-12   |        |          | Foreign Exchange Future | 8            | 2,404            | 2,404,000.00         | 26,361,685.00           |
| \$ / R 18-Jun-12  |        |          | Foreign Exchange Future | 14           | 1,373            | 1,373,000.00         | 11,299,884.00           |
| £ / R 18-Jun-12   |        |          | Foreign Exchange Future | 1            | 10               | 10,000.00            | 129,200.00              |
| \$ / R 17-Sep-12  |        |          | Foreign Exchange Future | 1            | 200              | 200,000.00           | 1,680,000.00            |
| <b>Total Futures</b>                                    |        |          |                         | <b>195</b>   | <b>31,030</b>    | <b>31,624,000.00</b> | <b>270,844,977.90</b>   |
| <b>Total Options</b>                                    |        |          |                         | <b>7</b>     | <b>48,350</b>    | <b>48,350,000.00</b> | <b>2,893,299,500.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>202</b>   | <b>79,380</b>    | <b>79,974,000.00</b> | <b>3,164,144,477.90</b> |