



# Currency Futures & Options Turnover Summary

Date: 24/01/2011

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        | Value in Rand         |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 14-Mar-11  |        | C        | Foreign Exchange Future | 34           | 11,465           | 11,465,000.00        | 175,722,439.20        |
| £ / R 14-Mar-11   |        |          | Foreign Exchange Future | 9            | 2,263            | 2,263,000.00         | 25,603,440.00         |
| € / R 14-Mar-11   |        |          | Foreign Exchange Future | 3            | 127              | 127,000.00           | 1,225,625.00          |
| AU\$ / R 14-Mar-11                                      |        |          | Foreign Exchange Future | 1            | 13               | 13,000.00            | 91,130.00             |
| \$ / R 13-Jun-11  |        |          | Foreign Exchange Future | 7            | 556              | 556,000.00           | 4,014,865.20          |
| \$ / R 19-Sep-11  |        |          | Foreign Exchange Future | 1            | 50               | 50,000.00            | 365,735.00            |
| <b>Total Futures</b>                                    |        |          |                         | <b>53</b>    | <b>13,474</b>    | <b>13,474,000.00</b> | <b>105,643,234.40</b> |
| <b>Total Options</b>                                    |        |          |                         | <b>2</b>     | <b>1,000</b>     | <b>1,000,000.00</b>  | <b>101,380,000.00</b> |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>55</b>    | <b>14,474</b>    | <b>14,474,000.00</b> | <b>207,023,234.40</b> |