



# Currency Futures & Options Turnover Summary

Date: 30/11/2011

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        | Value in Rand         |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-----------------------|
| \$ / R 19-Dec-11  |        |          | Foreign Exchange Future | 180          | 41,012           | 41,012,000.00        | 340,566,738.30        |
| \$ / R MAXI 19-Dec-11                                   |        |          | Foreign Exchange Future | 3            | 13               | 1,300,000.00         | 10,696,760.00         |
| £ / R 19-Dec-11   |        |          | Foreign Exchange Future | 8            | 568              | 568,000.00           | 7,377,775.50          |
| € / R 19-Dec-11   |        |          | Foreign Exchange Future | 6            | 308              | 308,000.00           | 3,413,318.00          |
| AU\$ / R 19-Dec-11                                      |        |          | Foreign Exchange Future | 8            | 211              | 211,000.00           | 1,763,812.50          |
| \$ / R 19-Mar-12  |        |          | Foreign Exchange Future | 53           | 4,973            | 4,973,000.00         | 42,246,472.50         |
| \$ / R MAXI 19-Mar-12                                   |        |          | Foreign Exchange Future | 2            | 10               | 1,000,000.00         | 8,300,500.00          |
| £ / R 19-Mar-12   |        |          | Foreign Exchange Future | 7            | 563              | 563,000.00           | 7,404,929.50          |
| € / R 19-Mar-12   |        |          | Foreign Exchange Future | 10           | 2,890            | 2,890,000.00         | 32,856,154.50         |
| \$ / R 18-Jun-12  |        |          | Foreign Exchange Future | 8            | 865              | 865,000.00           | 7,407,838.50          |
| £ / R 18-Jun-12   |        |          | Foreign Exchange Future | 4            | 509              | 509,000.00           | 6,772,971.50          |
| € / R 18-Jun-12   |        |          | Foreign Exchange Future | 1            | 5                | 5,000.00             | 56,638.50             |
| \$ / R 17-Sep-12  |        |          | Foreign Exchange Future | 1            | 200              | 200,000.00           | 1,703,880.00          |
| <b>Total Futures</b>                                    |        |          |                         | <b>291</b>   | <b>52,127</b>    | <b>54,404,000.00</b> | <b>470,567,789.30</b> |
| <b>Total Options</b>                                    |        |          |                         |              |                  |                      |                       |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>291</b>   | <b>52,127</b>    | <b>54,404,000.00</b> | <b>470,567,789.30</b> |