



Currency Futures & Options Turnover Summary

Date: 27/01/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	90	11,220	11,220,000.00	88,201,657.60
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	2	6	600,000.00	4,716,000.00
£ / R 19-Mar-12			Foreign Exchange Future	5	103	103,000.00	1,269,472.50
€ / R 19-Mar-12			Foreign Exchange Future	4	117	117,000.00	1,205,330.00
AU\$ / R 19-Mar-12			Foreign Exchange Future	2	20	20,000.00	166,190.00
\$ / R 18-Jun-12			Foreign Exchange Future	21	2,947	2,947,000.00	23,533,082.00
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	1	5	500,000.00	3,983,700.00
£ / R 18-Jun-12			Foreign Exchange Future	2	30	30,000.00	373,500.00
€ / R 18-Jun-12			Foreign Exchange Future	1	25	25,000.00	260,500.00
Total Futures				128	14,473	15,562,000.00	123,709,432.10
Total Options							
Grand Total for Currency Future Turnover Summary				128	14,473	15,562,000.00	123,709,432.10