

Currency Futures & Options Turnover Summary

Date: 23/02/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	54	14,565	14,565,000.00	2,247,464,590.90
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	1	5	500,000.00	3,867,650.00
£ / R 19-Mar-12			Foreign Exchange Future	15	6,782	6,782,000.00	82,453,140.00
€ / R 19-Mar-12			Foreign Exchange Future	3	825	825,000.00	8,462,215.00
CHF / R 19-Mar-12			Foreign Exchange Future	2	112	112,000.00	951,720.00
\$ / R 18-Jun-12			Foreign Exchange Future	11	1,821	1,821,000.00	14,267,470.50
£ / R 18-Jun-12			Foreign Exchange Future	1	25	25,000.00	306,750.00
\$ / R 17-Sep-12			Foreign Exchange Future	1	500	500,000.00	3,959,700.00
Total Futures				87	21,135	21,630,000.00	199,678,236.40
Total Options				1	3,500	3,500,000.00	2,162,055,000.00
Grand Total for Currency Future Turnover Summary				88	24,635	25,130,000.00	2,361,733,236.40