

Currency Futures & Options Turnover Summary

Date: 27/02/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	48	13,123	13,123,000.00	119,681,490.10
£ / R 19-Mar-12			Foreign Exchange Future	3	461	461,000.00	5,600,342.00
¥ / R 19-Mar-12			Foreign Exchange Future	2	35	3,500,000.00	333,830.00
€ / R 19-Mar-12			Foreign Exchange Future	4	1,004	1,004,000.00	10,311,805.50
CHF / R 19-Mar-12			Foreign Exchange Future	2	299	299,000.00	2,543,551.60
\$ / R 18-Jun-12			Foreign Exchange Future	10	919	919,000.00	7,115,837.20
\$ / R 17-Sep-12			Foreign Exchange Future	3	260	260,000.00	2,042,060.00
Total Futures				70	15,101	18,566,000.00	120,778,916.40
Total Options				2	1,000	1,000,000.00	26,850,000.00
Grand Total for Currency Future Turnover Summary				72	16,101	19,566,000.00	147,628,916.40