



# Currency Futures & Options Turnover Summary

Date: 12/01/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	159	23,983	23,983,000.00	279,804,113.60
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	1	5	500,000.00	4,086,000.00
£ / R 19-Mar-12			Foreign Exchange Future	14	698	698,000.00	8,713,536.50
¥ / R 19-Mar-12			Foreign Exchange Future	2	69	6,900,000.00	739,941.00
€ / R 19-Mar-12			Foreign Exchange Future	15	1,774	1,774,000.00	18,413,751.00
AU\$ / R 19-Mar-12			Foreign Exchange Future	1	100	100,000.00	836,340.00
\$ / R 18-Jun-12			Foreign Exchange Future	24	7,840	7,840,000.00	397,180,028.50
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	3	88	8,800,000.00	72,598,400.00
£ / R 18-Jun-12			Foreign Exchange Future	9	214	214,000.00	2,706,000.00
€ / R 18-Jun-12			Foreign Exchange Future	1	2	2,000.00	20,946.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	6	6,000.00	50,310.00
\$ / R 17-Sep-12			Foreign Exchange Future	1	48	48,000.00	402,009.60
<b>Total Futures</b>				<b>227</b>	<b>28,095</b>	<b>44,133,000.00</b>	<b>313,149,376.20</b>
<b>Total Options</b>				<b>4</b>	<b>6,732</b>	<b>6,732,000.00</b>	<b>472,402,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>231</b>	<b>34,827</b>	<b>50,865,000.00</b>	<b>785,551,376.20</b>