



# Currency Futures & Options Turnover Summary

Date: 15/02/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	61	12,520	12,520,000.00	96,890,256.70
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	3	15	1,500,000.00	11,604,400.00
£ / R 19-Mar-12			Foreign Exchange Future	6	720	720,000.00	8,789,248.00
¥ / R 19-Mar-12			Foreign Exchange Future	2	35	3,500,000.00	342,260.00
€ / R 19-Mar-12			Foreign Exchange Future	3	1,005	1,005,000.00	10,192,865.00
AUS\$ / R 19-Mar-12			Foreign Exchange Future	3	69	69,000.00	570,772.50
\$ / R 18-Jun-12			Foreign Exchange Future	13	5,619	5,619,000.00	44,119,728.80
\$ / R 17-Sep-12			Foreign Exchange Future	3	1,653	1,653,000.00	344,408,416.80
\$ / R 14-Dec-12			Foreign Exchange Future	1	300	300,000.00	2,419,500.00
<b>Total Futures</b>				<b>93</b>	<b>20,736</b>	<b>25,686,000.00</b>	<b>178,537,447.80</b>
<b>Total Options</b>				<b>2</b>	<b>1,200</b>	<b>1,200,000.00</b>	<b>340,800,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>95</b>	<b>21,936</b>	<b>26,886,000.00</b>	<b>519,337,447.80</b>