



Currency Futures & Options Turnover Summary

Date: 25/01/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12		C	Foreign Exchange Future	125	47,561	47,561,000.00	723,259,458.30
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	2	10	1,000,000.00	8,074,500.00
£ / R 19-Mar-12			Foreign Exchange Future	2	178	178,000.00	2,241,785.00
¥ / R 19-Mar-12			Foreign Exchange Future	2	45	4,500,000.00	463,900.00
€ / R 19-Mar-12			Foreign Exchange Future	8	3,131	3,131,000.00	32,794,250.50
AUS\$ / R 19-Mar-12			Foreign Exchange Future	5	610	610,000.00	5,133,900.00
\$ / R 18-Jun-12			Foreign Exchange Future	12	13,396	13,396,000.00	108,938,523.00
AUS\$ / R 18-Jun-12			Foreign Exchange Future	1	2,060	2,060,000.00	17,279,280.00
\$ / R 17-Sep-12			Foreign Exchange Future	5	1,200	1,200,000.00	9,871,905.00
\$ / R 14-Dec-12			Foreign Exchange Future	1	5,000	5,000,000.00	41,512,500.00
Total Futures				158	58,641	64,086,000.00	491,633,001.80
Total Options				5	14,550	14,550,000.00	457,937,000.00
Grand Total for Currency Future Turnover Summary				163	73,191	78,636,000.00	949,570,001.80