



Currency Futures & Options Turnover Summary

Date: 16/02/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	193	191,848	191,848,000.00	1,518,561,140.50
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	3	15	1,500,000.00	11,776,250.00
£ / R 19-Mar-12			Foreign Exchange Future	7	100	100,000.00	1,233,090.00
€ / R 19-Mar-12			Foreign Exchange Future	2	154	154,000.00	1,576,953.60
AU\$ / R 19-Mar-12			Foreign Exchange Future	2	140	140,000.00	1,174,480.00
\$ / R 18-Jun-12			Foreign Exchange Future	33	5,009	5,009,000.00	39,726,677.60
£ / R 18-Jun-12			Foreign Exchange Future	1	25	25,000.00	312,750.00
¥ / R 18-Jun-12			Foreign Exchange Future	1	25	2,500,000.00	256,000.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	25	25,000.00	209,250.00
\$ / R 17-Sep-12	8.10	P	Foreign Exchange Future	2	4,000	4,000,000.00	1,529,000,000.00
Total Futures				241	197,209	201,169,000.00	1,564,488,351.70
Total Options				4	4,132	4,132,000.00	1,539,338,240.00
Grand Total for Currency Future Turnover Summary				245	201,341	205,301,000.00	3,103,826,591.70