

Currency Futures & Options Turnover Summary

Date: 28/03/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	71	10,190	10,190,000.00	78,824,525.70
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	3	70	7,000,000.00	54,275,000.00
£ / R 18-Jun-12			Foreign Exchange Future	8	12,734	12,734,000.00	156,614,889.00
€ / R 18-Jun-12			Foreign Exchange Future	3	804	804,000.00	8,280,106.00
\$ / R 17-Sep-12			Foreign Exchange Future	40	601	601,000.00	4,697,494.00
€ / R 17-Sep-12			Foreign Exchange Future	1	250	250,000.00	2,611,800.00
\$ / R 14-Dec-12			Foreign Exchange Future	37	185	185,000.00	1,461,881.00
Total Futures				163	24,834	31,764,000.00	306,765,695.70
Total Options							
Grand Total for Currency Future Turnover Summary				163	24,834	31,764,000.00	306,765,695.70