



Currency Futures & Options Turnover Summary

Date: 13/12/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Dec-11			Foreign Exchange Future	69	25,666	25,666,000.00	211,928,468.60
\$ / R MAXI 19-Dec-11			Foreign Exchange Future	2	10	1,000,000.00	8,246,950.00
£ / R 19-Dec-11			Foreign Exchange Future	9	3,612	3,612,000.00	46,366,302.80
¥ / R 19-Dec-11			Foreign Exchange Future	4	7,012	701,200,000.00	74,252,159.40
€ / R 19-Dec-11			Foreign Exchange Future	13	21,249	21,249,000.00	237,688,680.50
AU\$ / R 19-Dec-11			Foreign Exchange Future	2	499	499,000.00	4,169,743.50
\$ / R 19-Mar-12			Foreign Exchange Future	104	25,787	25,787,000.00	408,145,193.90
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	2	10	1,000,000.00	8,361,350.00
£ / R 19-Mar-12			Foreign Exchange Future	16	3,596	3,596,000.00	46,807,482.30
¥ / R 19-Mar-12			Foreign Exchange Future	7	3,329	332,900,000.00	35,809,387.20
€ / R 19-Mar-12			Foreign Exchange Future	21	12,673	12,673,000.00	140,258,128.00
AU\$ / R 19-Mar-12			Foreign Exchange Future	7	724	724,000.00	6,070,588.50
\$ / R 18-Jun-12			Foreign Exchange Future	25	6,236	6,236,000.00	52,919,874.40
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	1	5	500,000.00	4,230,500.00
£ / R 18-Jun-12			Foreign Exchange Future	3	649	649,000.00	8,570,228.00
€ / R 18-Jun-12			Foreign Exchange Future	3	649	649,000.00	7,286,434.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	2	499	499,000.00	4,204,673.00
\$ / R 17-Sep-12			Foreign Exchange Future	2	400	400,000.00	3,434,360.00
Total Futures				290	111,873	1,138,107,000.00	1,110,378,504.10
Total Options				2	732	732,000.00	198,372,000.00
Grand Total for Currency Future Turnover Summary				292	112,605	1,138,839,000.00	1,308,750,504.10