

# Currency Futures & Options Turnover Summary

Date: 15/12/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Dec-11			Foreign Exchange Future	65	52,592	52,592,000.00	441,408,252.60
\$ / R MAXI 19-Dec-11			Foreign Exchange Future	1	5	500,000.00	4,187,250.00
£ / R 19-Dec-11			Foreign Exchange Future	6	2,226	2,226,000.00	28,930,742.20
¥ / R 19-Dec-11			Foreign Exchange Future	1	500	50,000,000.00	5,395,000.00
€ / R 19-Dec-11			Foreign Exchange Future	11	1,922	1,922,000.00	20,974,200.80
AU\$ / R 19-Dec-11			Foreign Exchange Future	4	555	555,000.00	4,714,656.00
CHF / R 19-Dec-11			Foreign Exchange Future	1	25	25,000.00	220,812.50
\$ / R 19-Mar-12			Foreign Exchange Future	129	67,282	67,282,000.00	682,560,136.70
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	1	5	500,000.00	4,245,750.00
£ / R 19-Mar-12			Foreign Exchange Future	15	2,446	2,446,000.00	32,212,065.70
¥ / R 19-Mar-12			Foreign Exchange Future	3	1,500	150,000,000.00	16,411,000.00
€ / R 19-Mar-12			Foreign Exchange Future	16	2,556	2,556,000.00	28,353,672.90
AU\$ / R 19-Mar-12			Foreign Exchange Future	7	585	585,000.00	4,992,295.50
CHF / R 19-Mar-12			Foreign Exchange Future	1	25	25,000.00	224,287.50
\$ / R 18-Jun-12			Foreign Exchange Future	12	773	773,000.00	6,666,075.00
\$ / R 17-Sep-12			Foreign Exchange Future	2	700	700,000.00	6,104,750.00
<b>Total Futures</b>				<b>274</b>	<b>133,447</b>	<b>332,437,000.00</b>	<b>1,176,183,447.40</b>
<b>Total Options</b>				<b>1</b>	<b>250</b>	<b>250,000.00</b>	<b>111,417,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>275</b>	<b>133,697</b>	<b>332,687,000.00</b>	<b>1,287,600,947.40</b>