



# Currency Futures & Options Turnover Summary

Date: 29/02/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	158	42,760	42,760,000.00	319,786,017.20
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	1	1	100,000.00	744,000.00
£ / R 19-Mar-12			Foreign Exchange Future	9	2,029	2,029,000.00	24,164,047.60
€ / R 19-Mar-12			Foreign Exchange Future	13	1,593	1,593,000.00	15,967,154.00
AU\$ / R 19-Mar-12			Foreign Exchange Future	4	300	300,000.00	2,423,096.00
CHF / R 19-Mar-12			Foreign Exchange Future	1	4,000	4,000,000.00	33,382,400.00
\$ / R 18-Jun-12	9.25	C	Foreign Exchange Future	78	12,928	12,928,000.00	165,256,303.40
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	4	20	2,000,000.00	15,168,250.00
£ / R 18-Jun-12			Foreign Exchange Future	9	365	365,000.00	4,397,305.00
€ / R 18-Jun-12			Foreign Exchange Future	6	3,665	3,665,000.00	455,863,327.50
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	30	30,000.00	242,973.00
\$ / R 17-Sep-12			Foreign Exchange Future	2	200	200,000.00	1,554,300.00
CHF / R 17-Sep-12			Foreign Exchange Future	1	25	25,000.00	213,875.00
<b>Total Futures</b>				<b>280</b>	<b>62,416</b>	<b>64,495,000.00</b>	<b>504,573,048.70</b>
<b>Total Options</b>				<b>7</b>	<b>5,500</b>	<b>5,500,000.00</b>	<b>534,590,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>287</b>	<b>67,916</b>	<b>69,995,000.00</b>	<b>1,039,163,048.70</b>