

Currency Futures & Options Turnover Summary

Date: 16/03/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	72	44,836	44,836,000.00	341 501 922.70
£ / R 19-Mar-12			Foreign Exchange Future	5	10,395	10,395,000.00	124 808 664.70
¥ / R 19-Mar-12			Foreign Exchange Future	4	3,450	345,000,000.00	31 430 965.90
€ / R 19-Mar-12			Foreign Exchange Future	21	15,413	15,413,000.00	153 848 400.70
AU\$ / R 19-Mar-12			Foreign Exchange Future	3	39	39,000.00	313 431.00
CHF / R 19-Mar-12			Foreign Exchange Future	2	55	55,000.00	455 327.50
\$ / R 18-Jun-12			Foreign Exchange Future	99	44,647	44,647,000.00	344 693 823.20
£ / R 18-Jun-12			Foreign Exchange Future	16	2,840	2,840,000.00	34 466 708.00
¥ / R 18-Jun-12			Foreign Exchange Future	11	3,341	334,100,000.00	30 855 006.60
€ / R 18-Jun-12			Foreign Exchange Future	28	25,251	25,251,000.00	255 340 957.20
AU\$ / R 18-Jun-12			Foreign Exchange Future	8	169	169,000.00	1 361 661.00
CHF / R 18-Jun-12			Foreign Exchange Future	2	39	39,000.00	326 989.50
\$ / R 17-Sep-12			Foreign Exchange Future	3	860	860,000.00	6 711 790.00
£ / R 17-Sep-12			Foreign Exchange Future	1	100	100,000.00	1 232 260.00
¥ / R 17-Sep-12			Foreign Exchange Future	2	6,658	665,800,000.00	61 446 682.00
€ / R 17-Sep-12			Foreign Exchange Future	2	575	575,000.00	5 894 325.00
CHF / R 17-Sep-12			Foreign Exchange Future	1	25	25,000.00	212 362.50
Total Futures				280	158,693	1,490,144,000.00	1,394,901,277.50
Total Options							
Grand Total for Currency Future Turnover Summary				280	158,693	1,490,144,000.00	1 394 901 277.50