

Currency Futures & Options Turnover Summary

Date: 23/03/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	48	16,626	16,626,000.00	129,741,178.20
£ / R 18-Jun-12			Foreign Exchange Future	7	3,390	3,390,000.00	41,979,833.50
€ / R 18-Jun-12			Foreign Exchange Future	8	2,520	2,520,000.00	26,056,225.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	300	300,000.00	2,577,600.00
\$ / R 17-Sep-12			Foreign Exchange Future	26	9,635	9,635,000.00	76,229,605.00
£ / R 17-Sep-12			Foreign Exchange Future	6	910	910,000.00	11,415,950.00
\$ / R 14-Dec-12			Foreign Exchange Future	9	3,500	3,500,000.00	28,053,150.00
Total Futures				105	36,881	36,881,000.00	316,053,541.70
Total Options							
Grand Total for Currency Future Turnover Summary				105	36,881	36,881,000.00	316,053,541.70