

# Currency Futures & Options Turnover Summary

Date: 01/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12		C	Foreign Exchange Future	161	51,189	51,189,000.00	10,745,755,382.20
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	5	25	2,500,000.00	21,571,500.00
£ / R 18-Jun-12			Foreign Exchange Future	2	107	107,000.00	1,405,440.70
¥ / R 18-Jun-12			Foreign Exchange Future	1	5	500,000.00	55,500.00
€ / R 18-Jun-12			Foreign Exchange Future	7	1,801	1,801,000.00	19,229,620.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	2	2,000.00	16,657.20
CF CANDO CAAZ 18-Jun-			Can-Do Future	6	5,670	5,670,000.00	2,314,777.50
CHF / R 18-Jun-12			Foreign Exchange Future	1	20,675	20,675,000.00	183,687,037.50
\$ / R 17-Sep-12			Foreign Exchange Future	53	30,914	30,914,000.00	502,470,924.50
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	3	15	1,500,000.00	13,116,000.00
£ / R 17-Sep-12			Foreign Exchange Future	5	56	56,000.00	750,610.00
¥ / R 17-Sep-12			Foreign Exchange Future	1	25	2,500,000.00	277,500.00
€ / R 17-Sep-12			Foreign Exchange Future	1	2	2,000.00	21,641.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	1	7	7,000.00	58,536.80
\$ / R 14-Dec-12			Foreign Exchange Future	6	1,270	1,270,000.00	11,290,300.00
£ / R 14-Dec-12			Foreign Exchange Future	6	700	700,000.00	9,509,500.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	5	935	935,000.00	7,884,387.50
\$ / R 13-Dec-13			Foreign Exchange Future	1	542	542,000.00	5,024,340.00
€ / R 13-Dec-13			Foreign Exchange Future	1	435	435,000.00	5,025,642.00
<b>Total Futures</b>				<b>262</b>	<b>105,775</b>	<b>112,705,000.00</b>	<b>918,302,796.90</b>
<b>Total Options</b>				<b>5</b>	<b>8,600</b>	<b>8,600,000.00</b>	<b>10,611,162,500.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>267</b>	<b>114,375</b>	<b>121,305,000.00</b>	<b>11,529,465,296.90</b>