



# Currency Futures & Options Turnover Summary

Date: 26/04/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12		P	Foreign Exchange Future	61	13,775	13,775,000.00	119,091,631.50
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	4	44	4,400,000.00	34,463,600.00
£ / R 18-Jun-12			Foreign Exchange Future	1	435	435,000.00	5,505,925.50
€ / R 18-Jun-12			Foreign Exchange Future	2	600	600,000.00	6,195,210.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	100	100,000.00	808,250.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	1,465	1,465,000.00	12,607,936.50
\$ / R 17-Sep-12			Foreign Exchange Future	11	1,921	1,921,000.00	15,195,325.50
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	2	200,000.00	1,579,100.00
€ / R 17-Sep-12			Foreign Exchange Future	1	100	100,000.00	1,047,750.00
\$ / R 14-Dec-12			Foreign Exchange Future	4	1,395	1,395,000.00	11,200,485.00
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	2	200,000.00	1,600,500.00
€ / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	1,062,950.00
<b>Total Futures</b>				<b>88</b>	<b>19,839</b>	<b>24,591,000.00</b>	<b>198,158,664.00</b>
<b>Total Options</b>				<b>1</b>	<b>100</b>	<b>100,000.00</b>	<b>12,200,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>89</b>	<b>19,939</b>	<b>24,691,000.00</b>	<b>210,358,664.00</b>