

Currency Futures & Options Turnover Summary

Date: 16/05/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	152	38,971	38,971,000.00	326,105,730.80
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	2	55	5,500,000.00	46,279,750.00
£ / R 18-Jun-12			Foreign Exchange Future	8	198	198,000.00	2,613,034.60
¥ / R 18-Jun-12			Foreign Exchange Future	5	250	25,000,000.00	2,584,300.00
€ / R 18-Jun-12			Foreign Exchange Future	14	1,843	1,843,000.00	19,658,542.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	6	4,055	4,055,000.00	33,526,662.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	6,825	6,825,000.00	60,714,517.50
\$ / R 17-Sep-12			Foreign Exchange Future	29	3,190	3,190,000.00	27,060,578.00
£ / R 17-Sep-12			Foreign Exchange Future	8	578	578,000.00	7,775,657.50
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	10	10,000.00	83,010.00
\$ / R 14-Dec-12			Foreign Exchange Future	11	3,580	3,580,000.00	30,464,675.80
\$ / R 18-Mar-13			Foreign Exchange Future	2	194	194,000.00	1,687,256.80
Total Futures				240	59,749	89,944,000.00	558,553,715.00
Total Options							
Grand Total for Currency Future Turnover Summary				240	59,749	89,944,000.00	558,553,715.00