

Currency Futures & Options Turnover Summary

Date: 23/05/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	109	17,645	17,645,000.00	148 652 526.60
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	5	79	7,900,000.00	66 637 350.00
£ / R 18-Jun-12			Foreign Exchange Future	3	564	564,000.00	7 491 814.00
¥ / R 18-Jun-12			Foreign Exchange Future	1	25	2,500,000.00	265 752.50
€ / R 18-Jun-12			Foreign Exchange Future	3	500	500,000.00	5 333 190.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	6,712	6,712,000.00	59 685 788.80
\$ / R 17-Sep-12			Foreign Exchange Future	37	33,689	33,689,000.00	2 243 278 940.50
£ / R 17-Sep-12			Foreign Exchange Future	1	60	60,000.00	804 180.00
€ / R 17-Sep-12			Foreign Exchange Future	2	3,000	3,000,000.00	196 255 200.00
€ / R 14-Dec-12			Foreign Exchange Future	7	1,850	1,850,000.00	20 263 050.00
Total Futures				167	42,624	52,920,000.00	442,267,792.40
Total Options				2	21,500	21,500,000.00	2,306,400,000.00
Grand Total for Currency Future Turnover Summary				169	64,124	74,420,000.00	2 748 667 792.40