



# Currency Futures & Options Turnover Summary

Date: 30/05/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	173	29,549	29,549,000.00	249,608,634.60
£ / R 18-Jun-12			Foreign Exchange Future	4	2,953	2,953,000.00	38,975,238.40
¥ / R 18-Jun-12			Foreign Exchange Future	1	3,329	332,900,000.00	35,886,620.00
€ / R 18-Jun-12			Foreign Exchange Future	7	7,245	7,245,000.00	76,337,361.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	10	10,000.00	82,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	53	28,109	28,109,000.00	1,039,337,426.00
£ / R 17-Sep-12			Foreign Exchange Future	11	2,845	2,845,000.00	38,055,703.60
¥ / R 17-Sep-12			Foreign Exchange Future	9	3,329	332,900,000.00	36,408,607.20
€ / R 17-Sep-12			Foreign Exchange Future	14	7,604	7,604,000.00	81,324,147.20
€ / R 14-Dec-12			Foreign Exchange Future	2	500	500,000.00	5,424,875.00
<b>Total Futures</b>				<b>274</b>	<b>82,973</b>	<b>742,115,000.00</b>	<b>781,440,613.00</b>
<b>Total Options</b>				<b>1</b>	<b>2,500</b>	<b>2,500,000.00</b>	<b>820,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>275</b>	<b>85,473</b>	<b>744,615,000.00</b>	<b>1,601,440,613.00</b>