



Currency Futures & Options Turnover Summary

Date: 31/05/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	93	15,574	15,574,000.00	133,253,188.20
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	2	10	1,000,000.00	8,531,000.00
£ / R 18-Jun-12			Foreign Exchange Future	2	112	112,000.00	1,477,914.40
€ / R 18-Jun-12			Foreign Exchange Future	2	92	92,000.00	971,189.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	2	6	6,000.00	49,826.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	140	140,000.00	1,222,466.00
\$ / R 17-Sep-12			Foreign Exchange Future	43	9,128	9,128,000.00	2,023,292,936.30
£ / R 17-Sep-12			Foreign Exchange Future	2	80	80,000.00	1,072,710.00
€ / R 17-Sep-12			Foreign Exchange Future	2	2,800	2,800,000.00	30,146,150.00
\$ / R 14-Dec-12			Foreign Exchange Future	4	4,723	4,723,000.00	41,232,855.00
€ / R 14-Dec-12			Foreign Exchange Future	2	1,000	1,000,000.00	10,952,700.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	659	659,000.00	6,164,286.00
€ / R 13-Dec-13			Foreign Exchange Future	4	2,000	2,000,000.00	23,565,950.00
Total Futures				154	31,324	32,314,000.00	294,433,170.90
Total Options				6	5,000	5,000,000.00	1,987,500,000.00
Grand Total for Currency Future Turnover Summary				160	36,324	37,314,000.00	2,281,933,170.90