

Currency Futures & Options Turnover Summary

Date: 04/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	65	8,660	8,660,000.00	73,983,886.30
£ / R 18-Jun-12			Foreign Exchange Future	3	16	16,000.00	209,277.40
¥ / R 18-Jun-12			Foreign Exchange Future	3	214	21,400,000.00	2,364,598.80
€ / R 18-Jun-12			Foreign Exchange Future	2	84	84,000.00	896,374.60
AU\$ / R 18-Jun-12			Foreign Exchange Future	4	938	938,000.00	7,801,256.50
CHF / R 18-Jun-12			Foreign Exchange Future	1	17,081	17,081,000.00	151,595,583.10
\$ / R 17-Sep-12	8.75	C	Foreign Exchange Future	45	17,135	17,135,000.00	1,701,679,069.80
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	10	1,000,000.00	8,610,600.00
£ / R 17-Sep-12			Foreign Exchange Future	2	180	180,000.00	2,389,400.00
€ / R 17-Sep-12			Foreign Exchange Future	2	200	200,000.00	2,158,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	1	235	235,000.00	2,075,050.00
€ / R 14-Dec-12			Foreign Exchange Future	8	2,840	2,840,000.00	30,990,080.00
Total Futures				135	42,593	64,769,000.00	387,978,176.50
Total Options				3	5,000	5,000,000.00	1,596,775,000.00
Grand Total for Currency Future Turnover Summary				138	47,593	69,769,000.00	1,984,753,176.50