



# Currency Futures & Options Turnover Summary

Date: 07/06/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	112	7,266	7,266,000.00	60,330,187.40
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	3	11	1,100,000.00	9,144,500.00
£ / R 18-Jun-12			Foreign Exchange Future	5	6,098	6,098,000.00	78,977,234.00
¥ / R 18-Jun-12			Foreign Exchange Future	5	73	7,300,000.00	759,290.00
€ / R 18-Jun-12			Foreign Exchange Future	5	744	744,000.00	51,326,817.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	3	515	515,000.00	4,262,605.00
CAD/ R 18-Jun-12			Foreign Exchange Future	7	49	49,000.00	396,653.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	3,645	3,645,000.00	31,852,197.00
\$ / R 17-Sep-12			Foreign Exchange Future	71	22,518	22,518,000.00	201,917,302.60
¥ / R 17-Sep-12			Foreign Exchange Future	1	25	2,500,000.00	268,250.00
€ / R 17-Sep-12			Foreign Exchange Future	2	289	289,000.00	3,050,819.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	1	250	250,000.00	2,080,600.00
\$ / R 14-Dec-12			Foreign Exchange Future	1	3	3,000.00	25,509.00
\$ / R 18-Mar-13			Foreign Exchange Future	3	1,200	1,200,000.00	10,382,400.00
<b>Total Futures</b>				<b>218</b>	<b>42,346</b>	<b>53,137,000.00</b>	<b>395,723,164.00</b>
<b>Total Options</b>				<b>2</b>	<b>340</b>	<b>340,000.00</b>	<b>59,051,200.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>220</b>	<b>42,686</b>	<b>53,477,000.00</b>	<b>454,774,364.00</b>