



# Currency Futures & Options Turnover Summary

Date: 03/05/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 18-Jun-12			Foreign Exchange Future	43	5,188	5,188,000.00	40,376,488.90
\$ / R MAXI 18-Jun-12			Foreign Exchange Future	1	5	500,000.00	3,891,500.00
£ / R 18-Jun-12			Foreign Exchange Future	8	3,600	3,600,000.00	45,282,617.60
€ / R 18-Jun-12		C	Foreign Exchange Future	3	635	635,000.00	30,085,400.00
AU\$ / R 18-Jun-12			Foreign Exchange Future	3	35	35,000.00	278,925.00
CHF / R 18-Jun-12			Foreign Exchange Future	1	230	230,000.00	1,978,759.00
\$ / R 17-Sep-12			Foreign Exchange Future	3	1,362	1,362,000.00	10,715,526.00
€ / R 17-Sep-12			Foreign Exchange Future	3	1,025	1,025,000.00	10,602,600.00
<b>Total Futures</b>				<b>64</b>	<b>11,845</b>	<b>12,340,000.00</b>	<b>117,211,416.50</b>
<b>Total Options</b>				<b>1</b>	<b>235</b>	<b>235,000.00</b>	<b>26,000,400.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>65</b>	<b>12,080</b>	<b>12,575,000.00</b>	<b>143,211,816.50</b>