



# Currency Futures & Options Turnover Summary

Date: 23/06/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Sep-11			Foreign Exchange Future	98	39,777	39,777,000.00	441,220,442.80
\$ / R MAXI 19-Sep-11			Foreign Exchange Future	2	10	1,000,000.00	6,961,200.00
£ / R 19-Sep-11			Foreign Exchange Future	8	895	895,000.00	9,943,249.50
¥ / R 19-Sep-11			Foreign Exchange Future	1	58	5,800,000.00	498,220.00
€ / R 19-Sep-11			Foreign Exchange Future	7	169	169,000.00	1,655,921.00
\$ / R 19-Dec-11	6.15	P	Foreign Exchange Future	3	5,026	5,026,000.00	250,183,631.50
\$ / R MAXI 19-Dec-11			Foreign Exchange Future	1	5	500,000.00	3,531,200.00
\$ / R 19-Mar-12			Foreign Exchange Future	2	750	750,000.00	5,366,250.00
<b>Total Futures</b>				<b>118</b>	<b>40,940</b>	<b>48,167,000.00</b>	<b>296,860,114.80</b>
<b>Total Options</b>				<b>4</b>	<b>5,750</b>	<b>5,750,000.00</b>	<b>422,500,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>122</b>	<b>46,690</b>	<b>53,917,000.00</b>	<b>719,360,114.80</b>