



# Currency Futures & Options Turnover Summary

Date: 29/12/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Mar-12			Foreign Exchange Future	28	9,882	9,882,000.00	104,474,085.00
\$ / R MAXI 19-Mar-12			Foreign Exchange Future	4	50	5,000,000.00	41,103,650.00
£ / R 19-Mar-12			Foreign Exchange Future	5	202	202,000.00	2,561,490.50
€ / R 19-Mar-12			Foreign Exchange Future	9	1,539	1,539,000.00	16,441,247.00
AU\$ / R 19-Mar-12			Foreign Exchange Future	2	5,100	5,100,000.00	41,969,500.00
£ / R 18-Jun-12			Foreign Exchange Future	2	7	7,000.00	90,175.00
€ / R 18-Jun-12			Foreign Exchange Future	1	2	2,000.00	21,573.00
<b>Total Futures</b>				<b>50</b>	<b>16,532</b>	<b>21,482,000.00</b>	<b>181,911,720.50</b>
<b>Total Options</b>				<b>1</b>	<b>250</b>	<b>250,000.00</b>	<b>24,750,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>51</b>	<b>16,782</b>	<b>21,732,000.00</b>	<b>206,661,720.50</b>