



Currency Futures & Options Turnover Summary

Date: 30/03/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 13-Jun-11			Foreign Exchange Future	84	20,302	20,302,000.00	1,956,264,297.40
\$ / R MAXI 13-Jun-11			Foreign Exchange Future	1	39	3,900,000.00	26,947,050.00
£ / R 13-Jun-11			Foreign Exchange Future	7	120	120,000.00	1,327,662.00
¥ / R 13-Jun-11			Foreign Exchange Future	1	100	10,000,000.00	833,230.00
€ / R 13-Jun-11			Foreign Exchange Future	3	240	240,000.00	2,329,792.00
\$ / R 19-Sep-11			Foreign Exchange Future	30	83,589	83,589,000.00	586,708,146.00
£ / R 19-Sep-11			Foreign Exchange Future	9	14,724	14,724,000.00	165,439,509.70
¥ / R 19-Sep-11			Foreign Exchange Future	8	19,612	1,961,200,000.00	165,801,126.50
€ / R 19-Sep-11			Foreign Exchange Future	8	44,677	44,677,000.00	440,528,623.10
\$ / R 19-Dec-11			Foreign Exchange Future	3	64	64,000.00	454,542.00
Total Futures				144	170,737	2,126,086,000.00	1,442,805,878.70
Total Options				10	12,730	12,730,000.00	1,903,828,100.00
Grand Total for Currency Future Turnover Summary				154	183,467	2,138,816,000.00	3,346,633,978.70