



# Currency Futures & Options Turnover Summary

Date: 18/08/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Sep-11			Foreign Exchange Future	95	26,583	26,583,000.00	191,364,844.10
\$ / R MAXI 19-Sep-11	7.20	C	Foreign Exchange Future	3	26	2,600,000.00	18,264,826,850.00
£ / R 19-Sep-11			Foreign Exchange Future	4	123	123,000.00	1,464,900.00
¥ / R 19-Sep-11			Foreign Exchange Future	1	200	20,000,000.00	1,869,200.00
€ / R 19-Sep-11			Foreign Exchange Future	3	161	161,000.00	1,662,936.00
AU\$ / R 19-Sep-11			Foreign Exchange Future	3	1,100	1,100,000.00	8,241,100.00
\$ / R 19-Dec-11			Foreign Exchange Future	44	17,433	17,433,000.00	1,993,367,984.50
£ / R 19-Dec-11			Foreign Exchange Future	9	300	300,000.00	3,603,327.50
¥ / R 19-Dec-11			Foreign Exchange Future	2	225	22,500,000.00	2,136,160.00
€ / R 19-Dec-11			Foreign Exchange Future	1	11	11,000.00	115,098.50
\$ / R 19-Mar-12			Foreign Exchange Future	2	405	405,000.00	3,025,200.00
£ / R 19-Mar-12			Foreign Exchange Future	9	1,623	1,623,000.00	19,912,800.00
€ / R 19-Mar-12			Foreign Exchange Future	6	1,102	1,102,000.00	11,754,370.00
<b>Total Futures</b>				<b>176</b>	<b>41,676</b>	<b>84,741,000.00</b>	<b>324,279,770.60</b>
<b>Total Options</b>				<b>6</b>	<b>7,616</b>	<b>9,200,000.00</b>	<b>20,179,065,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>182</b>	<b>49,292</b>	<b>93,941,000.00</b>	<b>20,503,344,770.60</b>