



Currency Futures & Options Turnover Summary

Date: 27/05/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 13-Jun-11			Foreign Exchange Future	72	26,339	26,339,000.00	183,052,416.10
£ / R 13-Jun-11			Foreign Exchange Future	7	186	186,000.00	2,126,696.00
¥ / R 13-Jun-11			Foreign Exchange Future	4	140	14,000,000.00	1,193,865.00
€ / R 13-Jun-11			Foreign Exchange Future	2	59	59,000.00	584,719.90
\$ / R 19-Sep-11			Foreign Exchange Future	25	7,239	7,239,000.00	51,052,251.60
\$ / R MAXI 19-Sep-11			Foreign Exchange Future	1	30	3,000,000.00	21,153,000.00
\$ / R 19-Dec-11			Foreign Exchange Future	3	25	25,000.00	178,235.00
Total Futures				114	34,018	50,848,000.00	259,341,183.60
Total Options							
Grand Total for Currency Future Turnover Summary				114	34,018	50,848,000.00	259,341,183.60