



# Currency Futures & Options Turnover Summary

Date: 21/10/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Dec-11			Foreign Exchange Future	129	19,134	19,134,000.00	1,350,444,378.50
£ / R 19-Dec-11			Foreign Exchange Future	8	32	32,000.00	416,042.00
€ / R 19-Dec-11			Foreign Exchange Future	4	259	259,000.00	2,936,505.00
AU\$ / R 19-Dec-11			Foreign Exchange Future	8	1,042	1,042,000.00	8,736,855.00
\$ / R 19-Mar-12			Foreign Exchange Future	10	1,416	1,416,000.00	11,741,282.00
£ / R 19-Mar-12			Foreign Exchange Future	4	435	435,000.00	5,722,575.00
€ / R 19-Mar-12			Foreign Exchange Future	6	63	63,000.00	724,500.00
AU\$ / R 19-Mar-12			Foreign Exchange Future	3	1,616	1,616,000.00	13,404,090.00
\$ / R 18-Jun-12			Foreign Exchange Future	7	153	153,000.00	1,287,546.40
£ / R 18-Jun-12			Foreign Exchange Future	2	10	10,000.00	133,175.00
€ / R 18-Jun-12			Foreign Exchange Future	2	11	11,000.00	128,010.50
AU\$ / R 18-Jun-12			Foreign Exchange Future	1	10	10,000.00	84,045.00
\$ / R 17-Sep-12		C	Foreign Exchange Future	2	4,000	4,000,000.00	2,941,480,000.00
<b>Total Futures</b>				<b>181</b>	<b>22,417</b>	<b>22,417,000.00</b>	<b>188,263,004.40</b>
<b>Total Options</b>				<b>5</b>	<b>5,764</b>	<b>5,764,000.00</b>	<b>4,148,976,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>186</b>	<b>28,181</b>	<b>28,181,000.00</b>	<b>4,337,239,004.40</b>