



# Currency Futures & Options Turnover Summary

Date: 26/07/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Sep-11		P	Foreign Exchange Future	256	41,319	41,319,000.00	297,263,567.40
£ / R 19-Sep-11			Foreign Exchange Future	7	1,540	1,540,000.00	17,004,367.50
¥ / R 19-Sep-11			Foreign Exchange Future	1	10	1,000,000.00	86,352.00
€ / R 19-Sep-11			Foreign Exchange Future	4	520	520,000.00	5,063,891.00
AU\$ / R 19-Sep-11			Foreign Exchange Future	1	200	200,000.00	1,467,000.00
\$ / R 19-Dec-11			Foreign Exchange Future	34	2,794	2,794,000.00	19,128,089.10
£ / R 19-Dec-11			Foreign Exchange Future	2	35	35,000.00	391,030.00
\$ / R 19-Mar-12	7.10	C	Foreign Exchange Future	15	20,457	20,457,000.00	5,350,474,651.60
<b>Total Futures</b>				<b>317</b>	<b>46,675</b>	<b>47,665,000.00</b>	<b>324,036,948.60</b>
<b>Total Options</b>				<b>3</b>	<b>20,200</b>	<b>20,200,000.00</b>	<b>5,366,842,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>320</b>	<b>66,875</b>	<b>67,865,000.00</b>	<b>5,690,878,948.60</b>