



Currency Futures & Options Turnover Summary

Date: 27/07/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 19-Sep-11		C	Foreign Exchange Future	241	34,953	34,953,000.00	301,116,317.00
\$ / R MAXI 19-Sep-11			Foreign Exchange Future	6	51	5,100,000.00	34,129,370.00
£ / R 19-Sep-11			Foreign Exchange Future	7	1,127	1,127,000.00	12,563,050.40
¥ / R 19-Sep-11			Foreign Exchange Future	5	184	18,400,000.00	1,580,983.20
€ / R 19-Sep-11			Foreign Exchange Future	3	110	110,000.00	1,064,520.00
\$ / R 19-Dec-11		C	Foreign Exchange Future	45	9,479	9,479,000.00	142,365,997.90
£ / R 19-Dec-11			Foreign Exchange Future	3	61	61,000.00	680,054.00
€ / R 19-Dec-11			Foreign Exchange Future	2	304	304,000.00	2,976,940.00
\$ / R 19-Mar-12			Foreign Exchange Future	10	342	342,000.00	2,354,503.00
£ / R 19-Mar-12			Foreign Exchange Future	3	65	65,000.00	733,225.00
Total Futures				317	45,276	68,541,000.00	345,264,960.50
Total Options				8	1,400	1,400,000.00	154,300,000.00
Grand Total for Currency Future Turnover Summary				325	46,676	69,941,000.00	499,564,960.50