JSE Interest Rate Exchange

Currency Futures & Options Turnover Summary

Date: 29/07/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
ANY DAY EXPIRY CAAF $		C	Can-Do Future	4	21,000	21,000,000.00	554,130,000.00
$ / R 19-Sep-11			Foreign Exchange Future	105	25,911	25,911,000.00	815,291,372.90
$ / R MAXI 19-Sep-11			Foreign Exchange Future	1	7	700,000.00	4,772,180.00
£ / R 19-Sep-11			Foreign Exchange Future	4	243	243,000.00	2,685,870.00
€ / R 19-Sep-11			Foreign Exchange Future	1	103	103,000.00	995,186.00
AU$ / R 19-Sep-11			Foreign Exchange Future	2	744	744,000.00	5,504,656.00
ANY DAY EXPIRY CAAG $		C	Can-Do Future	2	13,900	13,900,000.00	1,560,028,650.00
$ / R 19-Dec-11			Foreign Exchange Future	8	720	720,000.00	4,971,544.90
$ / R 19-Mar-12			Foreign Exchange Future	1	120	120,000.00	841,320.00
AU$ / R 19-Mar-12			Foreign Exchange Future	5	1,500	1,500,000.00	11,162,150.00
Total Futures				**129**	**32,205**	**32,898,000.00**	**226,063,379.80**
Total Options				**4**	**32,043**	**32,043,000.00**	**2,734,319,550.00**
Grand Total for Currency Future Turnover Summary				**133**	**64,248**	**64,941,000.00**	**2,960,382,929.80**