Yield-X
JSE Interest Rate Exchange

Currency Futures & Options Turnover Summary

Date: 04/08/2011

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
ANY DAY EXPIRY CAAH $	6.70	P	Can-Do Future	2	20,000	20,000,000.00	727,000,000.00
$ / R 19-Sep-11			Foreign Exchange Future	209	48,528	48,528,000.00	334,387,746.20
$ / R MAXI 19-Sep-11			Foreign Exchange Future	2	85	8,500,000.00	58,923,200.00
£ / R 19-Sep-11			Foreign Exchange Future	11	385	385,000.00	4,338,955.00
¥ / R 19-Sep-11			Foreign Exchange Future	1	10	1,000,000.00	85,872.00
€ / R 19-Sep-11			Foreign Exchange Future	3	1,702	1,702,000.00	16,589,338.00
AU$ / R 19-Sep-11			Foreign Exchange Future	2	150	150,000.00	1,088,625.00
CAD/ R 19-Sep-11			Foreign Exchange Future	3	145	145,000.00	1,031,270.00
$ / R 19-Dec-11			Foreign Exchange Future	37	4,456	4,456,000.00	31,056,379.30
£ / R 19-Dec-11			Foreign Exchange Future	8	159	159,000.00	1,814,976.00
AU$ / R 19-Dec-11			Foreign Exchange Future	1	400	400,000.00	2,902,400.00
$ / R 19-Mar-12			Foreign Exchange Future	8	26,187	26,187,000.00	8,774,768,507.30
$ / R 17-Sep-12	7.30	C	Foreign Exchange Future	1	26,000	26,000,000.00	13,130,000,000.00
Total Futures				**284**	**56,207**	**65,612,000.00**	**453,547,268.80**
Total Options				**4**	**72,000**	**72,000,000.00**	**22,630,440,000.00**
Grand Total for Currency Future Turnover Summary				**288**	**128,207**	**137,612,000.00**	**23,083,987,268.80**