



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 07/08/2012

| Contract  | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value        | Value in Rand           |
|---|--------|----------|-------------------------|--------------|------------------|----------------------|-------------------------|
| DAAU 10-Aug-12  |        | C        | Any day expiry          | 3            | 12,950           | 12,950,000.00        | 981 399 475.00          |
| DANZ 7-Aug-12   |        |          | Any day expiry          | 2            | 13,000           | 13,000,000.00        | 86 528 000.00           |
| \$ / R 17-Sep-12  |        |          | Foreign Exchange Future | 42           | 4,726            | 4,726,000.00         | 38 773 959.40           |
| \$ / R MAXI 17-Sep-12                                   |        |          | Foreign Exchange Future | 2            | 10               | 1,000,000.00         | 8 207 500.00            |
| £ / R 17-Sep-12   |        |          | Foreign Exchange Future | 2            | 65               | 65,000.00            | 833 907.50              |
| \$ / R 14-Dec-12  |        |          | Foreign Exchange Future | 9            | 2,928            | 2,928,000.00         | 24 392 420.20           |
| \$ / R 18-Mar-13  |        |          | Foreign Exchange Future | 3            | 140              | 140,000.00           | 1 177 795.50            |
| <b>Total Futures</b>                                    |        |          |                         | <b>60</b>    | <b>20,869</b>    | <b>21,859,000.00</b> | <b>159,913,582.60</b>   |
| <b>Total Options</b>                                    |        |          |                         | <b>3</b>     | <b>12,950</b>    | <b>12,950,000.00</b> | <b>981,399,475.00</b>   |
| <b>Grand Total for Currency Future Turnover Summary</b> |        |          |                         | <b>63</b>    | <b>33,819</b>    | <b>34,809,000.00</b> | <b>1 141 313 057.60</b> |