JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

# Currency Futures & Options Turnover Summary

Date: 23/01/2013

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Value in Rand |
|---|---|---|---|---|---|---|---|
| DAUS 25-Jan-13 | | | Any day expiry | 4 | 60,000 | 60,000,000.00 | 2 188 116 000.00 |
| DAUS 15-Feb-13 | | C | Any day expiry | 4 | 50,000 | 50,000,000.00 | 4 069 000 000.00 |
| $ / R 18-Mar-13 | | | Foreign Exchange Future | 154 | 39,540 | 39,540,000.00 | 356 107 064.30 |
| $ / R MAXI 18-Mar-13 | | | Foreign Exchange Future | 7 | 9 | 900,000.00 | 8 097 500.00 |
| £ / R 18-Mar-13 | | | Foreign Exchange Future | 3 | 580 | 580,000.00 | 8 237 750.00 |
| ¥ / R 18-Mar-13 | | | Foreign Exchange Future | 1 | 25 | 2,500,000.00 | 256 750.00 |
| € / R 18-Mar-13 | | | Foreign Exchange Future | 9 | 699 | 699,000.00 | 8 362 683.20 |
| AU$ / R 18-Mar-13 | | | Foreign Exchange Future | 14 | 6,553 | 6,553,000.00 | 62 106 485.50 |
| $ / R 14-Jun-13 | | | Foreign Exchange Future | 28 | 1,204 | 1,204,000.00 | 10 974 961.60 |
| € / R 14-Jun-13 | | | Foreign Exchange Future | 17 | 2,518 | 2,518,000.00 | 30 699 020.00 |
| AU$ / R 14-Jun-13 | | | Foreign Exchange Future | 8 | 760 | 760,000.00 | 7 275 043.50 |
| $ / R 13-Dec-13 | | | Foreign Exchange Future | 3 | 30 | 30,000.00 | 279 921.00 |
| **Total Futures** | | | | **246** | **81,918** | **85,284,000.00** | **760,513,179.10** |
| **Total Options** | | | | **6** | **80,000** | **80,000,000.00** | **5,989,000,000.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **252** | **161,918** | **165,284,000.00** | **6 749 513 179.10** |