



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 21/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAV 28-Aug-12	8.24	C	Any day expiry	4	7,000	7,000,000.00	458,500,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	45	9,148	9,148,000.00	75,814,974.20
£ / R 17-Sep-12			Foreign Exchange Future	3	15	15,000.00	195,919.00
€ / R 17-Sep-12			Foreign Exchange Future	2	100	100,000.00	1,028,510.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	21	21,000.00	182,716.50
\$ / R 14-Dec-12			Foreign Exchange Future	12	6,650	6,650,000.00	668,383,415.00
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	82	8,200,000.00	68,842,450.00
£ / R 14-Dec-12			Foreign Exchange Future	3	105	105,000.00	1,389,717.50
€ / R 14-Dec-12			Foreign Exchange Future	1	50	50,000.00	522,050.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	3	300	300,000.00	2,624,160.00
\$ / R 18-Mar-13			Foreign Exchange Future	8	1,095	1,095,000.00	9,305,092.50
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	2	10	1,000,000.00	8,532,750.00
£ / R 18-Mar-13			Foreign Exchange Future	2	100	100,000.00	1,340,250.00
€ / R 18-Mar-13			Foreign Exchange Future	3	250	250,000.00	2,650,775.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	3	200	200,000.00	1,759,700.00
Total Futures				89	13,126	22,234,000.00	188,022,479.70
Total Options				6	12,000	12,000,000.00	1,113,050,000.00
Grand Total for Currency Future Turnover Summary				95	25,126	34,234,000.00	1,301,072,479.70