



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 24/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAW 30-Aug-12			Any day expiry	5	6,500	6,500,000.00	232,196,100.00
\$ / R 17-Sep-12			Foreign Exchange Future	132	15,998	15,998,000.00	134,371,823.30
£ / R 17-Sep-12			Foreign Exchange Future	1	15	15,000.00	199,785.00
€ / R 17-Sep-12			Foreign Exchange Future	1	1	1,000.00	10,531.70
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	42	42,000.00	366,230.00
\$ / R 14-Dec-12			Foreign Exchange Future	29	9,639	9,639,000.00	670,154,508.00
£ / R 14-Dec-12			Foreign Exchange Future	2	30	30,000.00	405,000.00
€ / R 14-Dec-12			Foreign Exchange Future	4	905	905,000.00	9,652,447.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	879,500.00
\$ / R 18-Mar-13			Foreign Exchange Future	4	80	80,000.00	688,397.50
<b>Total Futures</b>				<b>175</b>	<b>23,310</b>	<b>23,310,000.00</b>	<b>196,224,322.50</b>
<b>Total Options</b>				<b>6</b>	<b>10,000</b>	<b>10,000,000.00</b>	<b>852,700,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>181</b>	<b>33,310</b>	<b>33,310,000.00</b>	<b>1,048,924,322.50</b>