



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 27/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	63	13,045	13,045,000.00	137,169,676.70
£ / R 17-Sep-12			Foreign Exchange Future	1	3	3,000.00	40,033.50
€ / R 17-Sep-12			Foreign Exchange Future	4	1,310	1,310,000.00	13,834,787.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	2	500	500,000.00	4,366,410.30
\$ / R 14-Dec-12			Foreign Exchange Future	14	5,435	5,435,000.00	603,667,292.10
\$ / R 18-Mar-13			Foreign Exchange Future	3	60	60,000.00	517,175.00
€ / R 18-Mar-13			Foreign Exchange Future	1	5,000	5,000,000.00	54,107,500.00
Total Futures				84	19,853	19,853,000.00	182,242,874.60
Total Options				4	5,500	5,500,000.00	631,460,000.00
Grand Total for Currency Future Turnover Summary				88	25,353	25,353,000.00	813,702,874.60