



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 28/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAV 28-Aug-12			Any day expiry	1	7,000	7,000,000.00	58,863,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	37	11,981	11,981,000.00	101,158,599.90
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	5	500,000.00	4,208,000.00
£ / R 17-Sep-12			Foreign Exchange Future	1	10	10,000.00	133,440.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	1	75	75,000.00	654,360.00
\$ / R 14-Dec-12			Foreign Exchange Future	26	18,509	18,509,000.00	1,887,973,389.50
£ / R 14-Dec-12			Foreign Exchange Future	1	20	20,000.00	269,120.00
€ / R 14-Dec-12			Foreign Exchange Future	2	27	27,000.00	288,482.20
CHF / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	894,750.00
\$ / R 18-Mar-13			Foreign Exchange Future	32	74	74,000.00	639,077.00
Total Futures				97	30,301	30,796,000.00	261,332,218.60
Total Options				6	7,500	7,500,000.00	1,793,750,000.00
Grand Total for Currency Future Turnover Summary				103	37,801	38,296,000.00	2,055,082,218.60