



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 30/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAW 30-Aug-12			Any day expiry	1	10,000	10,000,000.00	67,745,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	66	15,903	15,903,000.00	143,779,014.10
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	2	10	1,000,000.00	8,463,250.00
£ / R 17-Sep-12			Foreign Exchange Future	19	1,987	1,987,000.00	26,611,949.10
¥ / R 17-Sep-12			Foreign Exchange Future	8	1,310	131,000,000.00	14,009,000.00
€ / R 17-Sep-12			Foreign Exchange Future	7	1,741	1,741,000.00	18,483,167.20
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	162	162,000.00	1,419,198.00
\$ / R 14-Dec-12			Foreign Exchange Future	40	16,382	16,382,000.00	904,486,498.50
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	3	55	5,500,000.00	47,126,750.00
£ / R 14-Dec-12			Foreign Exchange Future	3	1,000	1,000,000.00	13,482,020.00
€ / R 14-Dec-12			Foreign Exchange Future	14	3,349	3,349,000.00	35,978,900.50
AU\$ / R 14-Dec-12			Foreign Exchange Future	2	1,000	1,000,000.00	8,712,250.00
\$ / R 18-Mar-13			Foreign Exchange Future	121	505	505,000.00	4,363,500.00
£ / R 18-Mar-13			Foreign Exchange Future	1	5	5,000.00	68,435.00
Total Futures				283	47,609	183,734,000.00	472,128,932.40
Total Options				7	5,800	5,800,000.00	822,600,000.00
Grand Total for Currency Future Turnover Summary				290	53,409	189,534,000.00	1,294,728,932.40