



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 31/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAAX 7-Sep-12		C	Any day expiry	4	7,000	7,000,000.00	602,000,000.00
\$ / R 17-Sep-12			Foreign Exchange Future	59	49,706	49,706,000.00	424,923,080.90
£ / R 17-Sep-12			Foreign Exchange Future	2	7	7,000.00	93,590.00
¥ / R 17-Sep-12			Foreign Exchange Future	7	700	70,000,000.00	7,491,000.00
€ / R 17-Sep-12			Foreign Exchange Future	2	150	150,000.00	1,586,210.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	112	112,000.00	976,194.00
DAUS 28-Sep-12	7.72	P	Any day expiry	3	22,620	22,620,000.00	8,452,340,000.00
DAUS 31-Oct-12	8.51	C	Any day expiry	3	24,660	24,660,000.00	106,860,000.00
DAUS 30-Nov-12		P	Any day expiry	3	25,320	25,320,000.00	126,600,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	29	8,491	8,491,000.00	191,797,227.00
€ / R 14-Dec-12			Foreign Exchange Future	8	572	572,000.00	6,162,658.60
DAUS 27-Dec-12	8.51	C	Any day expiry	3	22,590	22,590,000.00	112,950,000.00
DAUS 29-Jan-13		C	Any day expiry	1	6,625	6,625,000.00	66,250,000.00
DAUS 26-Feb-13	7.85	P	Any day expiry	2	12,490	12,490,000.00	124,900,000.00
\$ / R 18-Mar-13			Foreign Exchange Future	3	20	20,000.00	173,300.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	1	84	84,000.00	732,480.00
\$ / R 14-Jun-13			Foreign Exchange Future	4	840	840,000.00	7,328,180.00
AU\$ / R 16-Sep-13			Foreign Exchange Future	1	2,150	2,150,000.00	18,855,500.00
Total Futures				117	62,432	131,732,000.00	532,619,420.50
Total Options				21	121,705	121,705,000.00	9,719,400,000.00
Grand Total for Currency Future Turnover Summary				138	184,137	253,437,000.00	10,252,019,420.50