JOHANNESBURG STOCK EXCHANGE
Currency Derivatives

# Currency Futures & Options Turnover Summary

Date: 19/09/2012

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | Value in Rand |
|---|---|---|---|---|---|---|---|
| DAAY 19-Sep-12 | | | Any day expiry | 5 | 38,000 | 38,000,000.00 | 428,816,000.00 |
| DAAZ 19-Sep-12 | | | Any day expiry | 5 | 19,000 | 19,000,000.00 | 156,219,800.00 |
| DABA 25-Sep-12 | | | Any day expiry | 4 | 10,000 | 10,000,000.00 | 298,813,500.00 |
| $ / R 14-Dec-12 | | | Foreign Exchange Future | 80 | 37,068 | 37,068,000.00 | 1,243,087,707.30 |
| $ / R MAXI 14-Dec-12 | | | Foreign Exchange Future | 6 | 30 | 3,000,000.00 | 24,990,250.00 |
| £ / R 14-Dec-12 | | | Foreign Exchange Future | 5 | 225 | 225,000.00 | 3,035,095.00 |
| € / R 14-Dec-12 | | | Foreign Exchange Future | 4 | 556 | 556,000.00 | 6,014,618.80 |
| AU$ / R 14-Dec-12 | | | Foreign Exchange Future | 3 | 603 | 603,000.00 | 5,192,430.00 |
| $ / R 18-Mar-13 | | | Foreign Exchange Future | 4 | 109 | 109,000.00 | 914,853.90 |
| **Total Futures** | | | | **105** | **75,591** | **78,561,000.00** | **663,384,255.00** |
| **Total Options** | | | | **11** | **30,000** | **30,000,000.00** | **1,503,700,000.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **116** | **105,591** | **108,561,000.00** | **2,167,084,255.00** |