



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 13/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	169	58,438	58,438,000.00	2,243,119,277.80
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	3	15	1,500,000.00	12,561,750.00
£ / R 17-Sep-12			Foreign Exchange Future	29	1,711	1,711,000.00	22,850,917.80
¥ / R 17-Sep-12			Foreign Exchange Future	1	153	15,300,000.00	1,600,380.00
€ / R 17-Sep-12			Foreign Exchange Future	22	2,730	2,730,000.00	29,283,924.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	548	548,000.00	4,772,359.20
\$ / R 14-Dec-12			Foreign Exchange Future	230	48,760	48,760,000.00	411,941,812.70
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	10	1,000,000.00	8,466,500.00
£ / R 14-Dec-12			Foreign Exchange Future	36	1,549	1,549,000.00	21,076,935.80
¥ / R 14-Dec-12			Foreign Exchange Future	3	153	15,300,000.00	1,623,146.40
€ / R 14-Dec-12			Foreign Exchange Future	27	2,192	2,192,000.00	23,893,326.40
AU\$ / R 14-Dec-12			Foreign Exchange Future	13	2,724	2,724,000.00	23,885,362.80
\$ / R 18-Mar-13			Foreign Exchange Future	18	2,203	2,203,000.00	221,836,751.80
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	1	5	500,000.00	4,280,250.00
£ / R 18-Mar-13			Foreign Exchange Future	2	120	120,000.00	1,666,810.00
€ / R 18-Mar-13			Foreign Exchange Future	2	300	300,000.00	3,351,300.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	2	200	200,000.00	1,773,050.00
\$ / R 14-Jun-13			Foreign Exchange Future	5	1,000	1,000,000.00	8,744,500.00
Total Futures				559	107,211	140,475,000.00	956,728,354.70
Total Options				9	15,600	15,600,000.00	2,090,000,000.00
Grand Total for Currency Future Turnover Summary				568	122,811	156,075,000.00	3,046,728,354.70