



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 10/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	40	4,221	4,221,000.00	34,629,251.50
£ / R 17-Sep-12			Foreign Exchange Future	1	4	4,000.00	52,378.00
€ / R 17-Sep-12			Foreign Exchange Future	3	1,328	1,328,000.00	13,955,109.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	3	650	650,000.00	5,503,550.00
\$ / R 14-Dec-12			Foreign Exchange Future	43	14,510	14,510,000.00	364,413,107.70
£ / R 14-Dec-12			Foreign Exchange Future	6	2,914	2,914,000.00	38,769,585.00
€ / R 14-Dec-12			Foreign Exchange Future	9	5,526	5,526,000.00	58,687,076.80
AU\$ / R 14-Dec-12			Foreign Exchange Future	2	1,500	1,500,000.00	12,788,700.00
\$ / R 18-Mar-13			Foreign Exchange Future	7	503	503,000.00	4,219,445.60
AU\$ / R 18-Mar-13			Foreign Exchange Future	1	11	11,000.00	93,778.30
<b>Total Futures</b>				<b>113</b>	<b>28,667</b>	<b>28,667,000.00</b>	<b>268,111,981.90</b>
<b>Total Options</b>				<b>2</b>	<b>2,500</b>	<b>2,500,000.00</b>	<b>265,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>115</b>	<b>31,167</b>	<b>31,167,000.00</b>	<b>533,111,981.90</b>