



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 10/08/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	107	18,658	18,658,000.00	152,380,963.30
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	20	2,000,000.00	16,405,000.00
£ / R 17-Sep-12			Foreign Exchange Future	8	285	285,000.00	3,633,706.00
€ / R 17-Sep-12		P	Foreign Exchange Future	3	1,750	1,750,000.00	320,683,750.00
\$ / R 14-Dec-12			Foreign Exchange Future	25	8,113	8,113,000.00	67,106,420.00
£ / R 14-Dec-12			Foreign Exchange Future	2	100	100,000.00	1,286,575.00
€ / R 14-Dec-12			Foreign Exchange Future	6	725	725,000.00	7,378,950.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	200	200,000.00	1,724,800.00
\$ / R 18-Mar-13			Foreign Exchange Future	1	146	146,000.00	1,220,560.00
\$ / R 14-Jun-13			Foreign Exchange Future	9	2,150	2,150,000.00	18,201,069.50
<b>Total Futures</b>				<b>161</b>	<b>30,647</b>	<b>32,627,000.00</b>	<b>271,856,793.80</b>
<b>Total Options</b>				<b>2</b>	<b>1,500</b>	<b>1,500,000.00</b>	<b>318,165,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>163</b>	<b>32,147</b>	<b>34,127,000.00</b>	<b>590,021,793.80</b>