



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 12/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	148	29,998	29,998,000.00	247 309 770.00
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	6	1,007	100,700,000.00	792 763 620.00
£ / R 17-Sep-12			Foreign Exchange Future	7	1,024	1,024,000.00	13 451 087.00
€ / R 17-Sep-12			Foreign Exchange Future	5	622	622,000.00	6 568 705.60
AU\$ / R 17-Sep-12			Foreign Exchange Future	7	1,800	1,800,000.00	15 397 140.00
DAAY 19-Sep-12	8.72	P	Any day expiry	4	5,000	5,000,000.00	226 010 000.00
DAAZ 19-Sep-12	8.39	P	Any day expiry	4	7,000	7,000,000.00	555 000 000.00
NZ\$ / R 17-Sep-12	6.79	P	Foreign Exchange Future	2	10,000	10,000,000.00	354 000 000.00
\$ / R 14-Dec-12			Foreign Exchange Future	73	27,555	27,555,000.00	231 214 346.10
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	11	709	70,900,000.00	868 866 387 370.00
£ / R 14-Dec-12			Foreign Exchange Future	3	155	155,000.00	2 083 360.00
€ / R 14-Dec-12			Foreign Exchange Future	13	2,816	2,816,000.00	30 517 441.60
AU\$ / R 14-Dec-12			Foreign Exchange Future	4	2,950	2,950,000.00	25 542 470.00
\$ / R 18-Mar-13			Foreign Exchange Future	9	4,552	4,552,000.00	38 822 117.70
£ / R 18-Mar-13			Foreign Exchange Future	3	730	730,000.00	9 788 930.00
€ / R 18-Mar-13			Foreign Exchange Future	3	90	90,000.00	993 000.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	2	1,000	1,000,000.00	8 527 400.00
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	1	20	2,000,000.00	16 605 000.00
Total Futures				289	74,712	215,292,000.00	1,766,383,758.00
Total Options				16	22,316	53,600,000.00	869,674,598,000.00
Grand Total for Currency Future Turnover Summary				305	97,028	268,892,000.00	871 440 981 758.00