



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 14/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	84	183,483	183,483,000.00	4,736,239,712.50
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	3	15	1,500,000.00	12,367,250.00
£ / R 17-Sep-12			Foreign Exchange Future	14	4,740	4,740,000.00	63,389,403.00
¥ / R 17-Sep-12			Foreign Exchange Future	1	20	2,000,000.00	211,278.00
€ / R 17-Sep-12			Foreign Exchange Future	22	12,579	12,579,000.00	135,567,681.60
AU\$ / R 17-Sep-12			Foreign Exchange Future	5	750	750,000.00	6,541,685.00
DAAY 19-Sep-12			Any day expiry	2	1,500	1,500,000.00	12,987,000.00
DAAZ 19-Sep-12		P	Any day expiry	6	11,000	11,000,000.00	559,696,100.00
\$ / R 14-Dec-12			Foreign Exchange Future	146	170,908	170,908,000.00	1,481,567,953.20
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	10	1,000,000.00	8,353,500.00
£ / R 14-Dec-12			Foreign Exchange Future	8	3,903	3,903,000.00	52,742,742.00
¥ / R 14-Dec-12			Foreign Exchange Future	1	20	2,000,000.00	213,882.00
€ / R 14-Dec-12			Foreign Exchange Future	12	5,590	5,590,000.00	60,774,064.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	5	1,053	1,053,000.00	9,223,645.60
CF CANDO CABN 14-Dec			Can-Do Future	1	14,500	14,500,000.00	1,209,300.00
CF CANDO CABO 14-Dec			Can-Do Future	1	14,500	14,500,000.00	1,084,600.00
CF CANDO CABP 14-Dec			Can-Do Future	1	3,700	3,700,000.00	455,100.00
CF CANDO CABR 14-Dec			Can-Do Future	1	3,700	3,700,000.00	425,130.00
CF CANDO CABS 14-Dec			Can-Do Future	1	4,600	4,600,000.00	440,220.00
CF CANDO CABT 14-Dec			Can-Do Future	1	4,600	4,600,000.00	479,780.00
CF CANDO CABU 14-Dec			Can-Do Future	2	14,500	14,500,000.00	2,295,350.00
CF CANDO CABV 14-Dec			Can-Do Future	1	3,700	3,700,000.00	879,860.00
CF CANDO CABW 14-Dec			Can-Do Future	1	4,600	4,600,000.00	920,000.00
\$ / R 18-Mar-13			Foreign Exchange Future	11	5,500	5,500,000.00	46,480,450.00
£ / R 18-Mar-13			Foreign Exchange Future	8	1,194	1,194,000.00	16,462,202.00
€ / R 18-Mar-13			Foreign Exchange Future	15	9,616	9,616,000.00	106,555,831.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	3	250	250,000.00	2,216,917.50
\$ / R 14-Jun-13			Foreign Exchange Future	1	100	100,000.00	855,650.00
€ / R 13-Dec-13			Foreign Exchange Future	2	8,700	8,700,000.00	94,448,070.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 12-Dec-14			Foreign Exchange Future	6	3,218	3,218,000.00	26,870,970.00
Total Futures				354	470,849	477,284,000.00	3,518,055,177.40
Total Options				13	21,700	21,700,000.00	3,923,900,150.00
Grand Total for Currency Future Turnover Summary				367	492,549	498,984,000.00	7,441,955,327.40