



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 17/09/2012

| Contract              | Strike | Call/Put | Product                 | No of Trades | No. of Contracts | Foreign Value  | Value in Rand    |
|-----------------------|--------|----------|-------------------------|--------------|------------------|----------------|------------------|
| \$ / R 17-Sep-12      |        |          | Foreign Exchange Future | 58           | 203,393          | 203,393,000.00 | 1,670,744,700.30 |
| \$ / R MAXI 17-Sep-12 |        |          | Foreign Exchange Future | 8            | 401              | 40,100,000.00  | 328,952,600.00   |
| £ / R 17-Sep-12       |        |          | Foreign Exchange Future | 13           | 6,003            | 6,003,000.00   | 80,184,160.90    |
| ¥ / R 17-Sep-12       |        |          | Foreign Exchange Future | 5            | 3,335            | 333,500,000.00 | 34,979,530.00    |
| € / R 17-Sep-12       |        |          | Foreign Exchange Future | 13           | 12,186           | 12,186,000.00  | 131,790,073.80   |
| AU\$ / R 17-Sep-12    |        |          | Foreign Exchange Future | 9            | 3,378            | 3,378,000.00   | 29,187,725.20    |
| CF CANDO CABE 17-Sep  |        |          | Can-Do Future           | 1            | 11,120           | 11,120,000.00  | 0.00             |
| CF CANDO CABF 17-Sep  |        |          | Can-Do Future           | 1            | 7,100            | 7,100,000.00   | 605,630.00       |
| CF CANDO CABG 17-Sep  |        |          | Can-Do Future           | 1            | 14,700           | 14,700,000.00  | 1,455,300.00     |
| CF CANDO CABH 17-Sep  |        |          | Can-Do Future           | 1            | 8,000            | 8,000,000.00   | 0.00             |
| CF CANDO CABI 17-Sep- |        |          | Can-Do Future           | 1            | 12,800           | 12,800,000.00  | 0.00             |
| CF CANDO CABJ 17-Sep- |        |          | Can-Do Future           | 1            | 4,800            | 4,800,000.00   | 616,320.00       |
| CHF / R 17-Sep-12     |        |          | Foreign Exchange Future | 1            | 25               | 25,000.00      | 222,875.00       |
| DAAZ 19-Sep-12        |        |          | Any day expiry          | 4            | 4,000            | 4,000,000.00   | 32,974,800.00    |
| \$ / R 14-Dec-12      |        |          | Foreign Exchange Future | 91           | 23,118           | 23,118,000.00  | 338,850,437.80   |
| \$ / R MAXI 14-Dec-12 |        |          | Foreign Exchange Future | 1            | 5                | 500,000.00     | 4,183,500.00     |
| £ / R 14-Dec-12       |        |          | Foreign Exchange Future | 10           | 1,130            | 1,130,000.00   | 15,330,481.50    |
| ¥ / R 14-Dec-12       |        |          | Foreign Exchange Future | 1            | 20               | 2,000,000.00   | 213,000.00       |
| € / R 14-Dec-12       |        |          | Foreign Exchange Future | 6            | 1,255            | 1,255,000.00   | 13,789,827.00    |
| AU\$ / R 14-Dec-12    |        |          | Foreign Exchange Future | 6            | 336              | 336,000.00     | 2,938,668.60     |
| \$ / R 18-Mar-13      |        |          | Foreign Exchange Future | 5            | 250              | 250,000.00     | 2,115,148.00     |
| £ / R 18-Mar-13       |        |          | Foreign Exchange Future | 1            | 50               | 50,000.00      | 686,950.00       |
| ¥ / R 18-Mar-13       |        |          | Foreign Exchange Future | 1            | 75               | 7,500,000.00   | 806,100.00       |
| € / R 18-Mar-13       |        |          | Foreign Exchange Future | 1            | 75               | 75,000.00      | 835,387.50       |
| AU\$ / R 18-Mar-13    |        |          | Foreign Exchange Future | 1            | 50               | 50,000.00      | 439,000.00       |
| CHF / R 18-Mar-13     |        |          | Foreign Exchange Future | 1            | 25               | 25,000.00      | 228,800.00       |
| \$ / R 14-Jun-13      |        |          | Foreign Exchange Future | 0            | 0                | 0.00           | 0.00             |

| <b>Contract</b>   | <b>Strike</b> | <b>Call/Put</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Foreign Value</b>  | <b>Value in Rand</b>    |
|---|---------------|-----------------|----------------|---------------------|-------------------------|-----------------------|-------------------------|
| <b>Total Futures</b>                                    |               |                 |                | <b>241</b>          | <b>317,430</b>          | <b>697,194,000.00</b> | <b>2,544,731,015.60</b> |
| <b>Total Options</b>                                    |               |                 |                | <b>1</b>            | <b>200</b>              | <b>200,000.00</b>     | <b>147,400,000.00</b>   |
| <b>Grand Total for Currency Future Turnover Summary</b> |               |                 |                | <b>242</b>          | <b>317,630</b>          | <b>697,394,000.00</b> | <b>2,692,131,015.60</b> |