



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 02/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DANZ 4-Oct-12	6.93	P	Any day expiry	2	3,000	3,000,000.00	108,000,000.00
DAUD 9-Oct-12			Any day expiry	4	5,000	5,000,000.00	201,195,500.00
\$ / R 14-Dec-12			Foreign Exchange Future	81	11,598	11,598,000.00	97,899,371.50
£ / R 14-Dec-12			Foreign Exchange Future	7	414	414,000.00	5,641,829.60
€ / R 14-Dec-12			Foreign Exchange Future	6	145	145,000.00	1,583,044.40
\$ / R 18-Mar-13			Foreign Exchange Future	5	2,035	2,035,000.00	17,346,652.50
Total Futures				101	16,192	16,192,000.00	139,666,498.00
Total Options				4	6,000	6,000,000.00	291,999,900.00
Grand Total for Currency Future Turnover Summary				105	22,192	22,192,000.00	431,666,398.00