



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 05/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in R
DABF 11-Oct-12			Any day expiry	6	9,000	9,000,000.00	346 340 40
DABH 12-Oct-12		C	Any day expiry	6	40,000	40,000,000.00	2 760 000 00
DABI 12-Oct-12	7.11	C	Any day expiry	2	15,000	15,000,000.00	510 000 00
DAEU 11-Oct-12	11.08	P	Any day expiry	2	3,000	3,000,000.00	259 999 80
DABG 7-Nov-12		C	Any day expiry	2	15,000	15,000,000.00	1 732 500 00
\$ / R 14-Dec-12			Foreign Exchange Future	255	55,441	55,441,000.00	667 863 42
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	7	19	1,900,000.00	16 589 75
£ / R 14-Dec-12			Foreign Exchange Future	24	784	784,000.00	11 076 76
€ / R 14-Dec-12			Foreign Exchange Future	30	1,442	1,442,000.00	16 392 81
AU\$ / R 14-Dec-12			Foreign Exchange Future	6	3,150	3,150,000.00	28 003 12
CF CANDO CABZ 14-Dec			Can-Do Future	9	52,500	52,500,000.00	4 443 50
\$ / R 18-Mar-13			Foreign Exchange Future	16	2,024	2,024,000.00	17 931 68
£ / R 18-Mar-13			Foreign Exchange Future	1	5	5,000.00	71 55
€ / R 18-Mar-13			Foreign Exchange Future	3	55	55,000.00	631 12
\$ / R 14-Jun-13			Foreign Exchange Future	9	2,385	2,385,000.00	21 265 33
£ / R 14-Jun-13			Foreign Exchange Future	2	40	40,000.00	580 40
€ / R 14-Jun-13			Foreign Exchange Future	5	110	110,000.00	1 278 63
\$ / R 12-Dec-14			Foreign Exchange Future	1	100	100,000.00	865 80
Total Futures				368	119,055	120,936,000.00	606,154,694
Total Options				18	81,000	81,000,000.00	5,789,679,400
Grand Total for Currency Future Turnover Summary				386	200,055	201,936,000.00	6 395 834 094