



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 08/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABF 11-Oct-12	7.13	C	Any day expiry	2	5,000	5,000,000.00	309,000,000.00
DABH 12-Oct-12			Any day expiry	2	40,000	40,000,000.00	353,156,000.00
DABI 12-Oct-12			Any day expiry	4	23,000	23,000,000.00	166,034,500.00
DABJ 15-Oct-12		P	Any day expiry	2	3,000	3,000,000.00	303,000,000.00
DABE 2-Nov-12			Any day expiry	2	10,000	10,000,000.00	88,554,000.00
DABG 7-Nov-12			Any day expiry	2	15,000	15,000,000.00	132,888,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	323	46,014	46,014,000.00	2,528,208,343.50
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	7	11	1,100,000.00	9,882,500.00
£ / R 14-Dec-12			Foreign Exchange Future	28	1,082	1,082,000.00	15,586,525.20
€ / R 14-Dec-12			Foreign Exchange Future	19	785	785,000.00	9,135,352.30
AU\$ / R 14-Dec-12			Foreign Exchange Future	2	410	410,000.00	3,740,045.00
CF CANDO CABY 14-Dec			Can-Do Future	1	13,800	13,800,000.00	4,269,720.00
CF CANDO CABZ 14-Dec			Can-Do Future	1	1,000	1,000,000.00	76,000.00
\$ / R 18-Mar-13			Foreign Exchange Future	26	976	976,000.00	8,880,588.80
£ / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	364,500.00
€ / R 18-Mar-13			Foreign Exchange Future	14	29,342	29,342,000.00	4,290,361,455.00
\$ / R 14-Jun-13			Foreign Exchange Future	14	3,819	3,819,000.00	35,127,050.30
£ / R 14-Jun-13		P	Foreign Exchange Future	3	2,097	2,097,000.00	153,682,140.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	1	11	11,000.00	100,776.50
\$ / R 12-Dec-14			Foreign Exchange Future	1	100	100,000.00	865,800.00
Total Futures				442	146,260	147,349,000.00	1,158,626,396.60
Total Options				13	49,212	49,212,000.00	7,254,286,900.00
Grand Total for Currency Future Turnover Summary				455	195,472	196,561,000.00	8,412,913,296.60