



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 11/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABF 11-Oct-12			Any day expiry	5	19,000	19,000,000.00	136,149,300.00
DABH 12-Oct-12	8.75	C	Any day expiry	2	25,000	25,000,000.00	1,136,000,000.00
DABI 12-Oct-12			Any day expiry	2	7,000	7,000,000.00	50,498,700.00
\$ / R 14-Dec-12			Foreign Exchange Future	84	15,684	15,684,000.00	792,507,305.20
\$ / R MAXI 14-Dec-12	8.80	C	Foreign Exchange Future	4	479	47,900,000.00	1,147,874,391,500.00
£ / R 14-Dec-12			Foreign Exchange Future	9	1,152	1,152,000.00	16,227,202.10
€ / R 14-Dec-12			Foreign Exchange Future	5	370	370,000.00	4,177,061.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	3	4,000	4,000,000.00	35,960,000.00
\$ / R 18-Mar-13		C	Foreign Exchange Future	20	51,248	51,248,000.00	11,939,805,509.70
\$ / R 14-Jun-13			Foreign Exchange Future	1	500	500,000.00	4,497,250.00
Total Futures				110	50,102	50,597,000.00	411,436,228.00
Total Options				25	74,331	121,257,000.00	1,161,578,777,600.00
Grand Total for Currency Future Turnover Summary				135	124,433	171,854,000.00	1,161,990,213,828.00