



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 10/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABF 11-Oct-12			Any day expiry	4	14,000	14,000,000.00	250,979,000.00
DABH 12-Oct-12	8.75	C	Any day expiry	2	15,000	15,000,000.00	709,999,500.00
DABI 12-Oct-12			Any day expiry	2	15,000	15,000,000.00	106,845,000.00
DAUS 31-Oct-12		P	Any day expiry	4	32,880	32,880,000.00	98,641,644.00
DAUS 30-Nov-12	8.72	C	Any day expiry	4	33,760	33,760,000.00	168,801,688.00
\$ / R 14-Dec-12			Foreign Exchange Future	175	43,989	43,989,000.00	1,098,591,121.40
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	3	27	2,700,000.00	23,619,500.00
£ / R 14-Dec-12			Foreign Exchange Future	22	4,314	4,314,000.00	60,549,041.60
€ / R 14-Dec-12			Foreign Exchange Future	11	8,360	8,360,000.00	94,910,931.60
AU\$ / R 14-Dec-12			Foreign Exchange Future	5	102	102,000.00	907,937.60
CF CANDO CABZ 14-Dec			Can-Do Future	1	830	830,000.00	70,550.00
DAUS 27-Dec-12		C	Any day expiry	4	30,120	30,120,000.00	1,506,001,506.00
DAUS 29-Jan-13		C	Any day expiry	4	26,500	26,500,000.00	1,378,001,325.00
DAUS 26-Feb-13		C	Any day expiry	4	24,980	24,980,000.00	1,311,451,249.00
\$ / R 18-Mar-13			Foreign Exchange Future	9	705	705,000.00	6,278,834.50
¥ / R 18-Mar-13			Foreign Exchange Future	9	3,586	358,600,000.00	40,539,730.00
€ / R 18-Mar-13			Foreign Exchange Future	2	75	75,000.00	856,670.00
CHF / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	236,125.00
DAUS 26-Mar-13		C	Any day expiry	2	15,000	15,000,000.00	1,590,000,000.00
DAUS 26-Apr-13		C	Any day expiry	2	15,000	15,000,000.00	1,605,000,000.00
\$ / R 14-Jun-13			Foreign Exchange Future	15	1,422	1,422,000.00	12,773,872.90
Total Futures				253	80,835	438,522,000.00	740,758,514.60
Total Options				32	204,840	204,840,000.00	9,324,296,712.00
Grand Total for Currency Future Turnover Summary				285	285,675	643,362,000.00	10,065,055,226.60