



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 16/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABK 19-Oct-12			Any day expiry	2	8,000	8,000,000.00	68,151,200.00
\$ / R 14-Dec-12			Foreign Exchange Future	81	18,427	18,427,000.00	163,156,293.40
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	1	100,000.00	879,000.00
£ / R 14-Dec-12			Foreign Exchange Future	3	101	101,000.00	1,435,150.00
€ / R 14-Dec-12			Foreign Exchange Future	3	4,700	4,700,000.00	54,048,440.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	50	50,000.00	454,880.00
CHF / R 14-Dec-12			Foreign Exchange Future	1	50	50,000.00	475,650.00
\$ / R 18-Mar-13			Foreign Exchange Future	10	1,354	1,354,000.00	12,049,122.50
€ / R 18-Mar-13			Foreign Exchange Future	1	20	20,000.00	232,636.00
CAD/ R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	227,387.50
CHF / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	240,887.50
\$ / R 14-Jun-13			Foreign Exchange Future	4	1,550	1,550,000.00	14,020,760.00
Total Futures				109	34,303	34,402,000.00	315,371,406.90
Total Options							
Grand Total for Currency Future Turnover Summary				109	34,303	34,402,000.00	315,371,406.90