



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 18/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABK 19-Oct-12			Any day expiry	2	3,000	3,000,000.00	25 847 100.00
DABL 23-Oct-12			Any day expiry	3	251	251,000.00	1 757 554.80
\$ / R 14-Dec-12			Foreign Exchange Future	81	26,146	26,146,000.00	227 262 120.50
£ / R 14-Dec-12			Foreign Exchange Future	1	50	50,000.00	702 950.00
€ / R 14-Dec-12			Foreign Exchange Future	1	5	5,000.00	57 273.00
\$ / R 18-Mar-13			Foreign Exchange Future	5	405	405,000.00	3 565 033.00
€ / R 18-Mar-13			Foreign Exchange Future	2	50	50,000.00	575 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	2	30	30,000.00	266 095.00
Total Futures				97	29,937	29,937,000.00	260,033,126.30
Total Options							
Grand Total for Currency Future Turnover Summary				97	29,937	29,937,000.00	260 033 126.30