



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 19/11/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAUS 27-Nov-12			Any day expiry	6	23,000	23,000,000.00	204 206 900.00
\$ / R 14-Dec-12			Foreign Exchange Future	75	12,414	12,414,000.00	110 116 496.10
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	3	3	300,000.00	2 658 000.00
£ / R 14-Dec-12			Foreign Exchange Future	4	655	655,000.00	9 223 173.00
€ / R 14-Dec-12			Foreign Exchange Future	1	50	50,000.00	565 710.00
\$ / R 18-Mar-13			Foreign Exchange Future	6	1,147	1,147,000.00	10 309 712.00
£ / R 18-Mar-13			Foreign Exchange Future	1	1	1,000.00	14 250.50
\$ / R 14-Jun-13			Foreign Exchange Future	5	1,013	1,013,000.00	231 617 875.30
\$ / R 16-Sep-13		C	Foreign Exchange Future	5	4,000	4,000,000.00	381 050 000.00
Total Futures				99	37,283	37,580,000.00	337,212,116.90
Total Options				7	5,000	5,000,000.00	612,550,000.00
Grand Total for Currency Future Turnover Summary				106	42,283	42,580,000.00	949 762 116.90