



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 20/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABA 25-Sep-12			Any day expiry	2	5,000	5,000,000.00	43,203,000.00
DABB 27-Sep-12	6.88	P	Any day expiry	2	5,000	5,000,000.00	237,000,000.00
DABC 1-Oct-12	8.38	P	Any day expiry	2	5,000	5,000,000.00	465,000,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	94	10,778	10,778,000.00	291,974,489.50
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	5	25	2,500,000.00	21,133,000.00
£ / R 14-Dec-12			Foreign Exchange Future	4	46	46,000.00	630,229.00
€ / R 14-Dec-12			Foreign Exchange Future	2	75	75,000.00	820,350.00
\$ / R 18-Mar-13			Foreign Exchange Future	7	525	525,000.00	4,484,830.00
€ / R 18-Mar-13			Foreign Exchange Future	1	50	50,000.00	555,000.00
Total Futures				113	14,499	16,974,000.00	144,800,898.50
Total Options				6	12,000	12,000,000.00	920,000,000.00
Grand Total for Currency Future Turnover Summary				119	26,499	28,974,000.00	1,064,800,898.50