



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 09/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABF 11-Oct-12			Any day expiry	4	16,000	16,000,000.00	115,496,000.00
DABH 12-Oct-12		C	Any day expiry	14	108,400	108,400,000.00	4,884,487,520.00
DABJ 15-Oct-12			Any day expiry	2	3,000	3,000,000.00	26,784,300.00
DABE 2-Nov-12	8.75	C	Any day expiry	4	35,000	35,000,000.00	4,457,936,000.00
DABG 7-Nov-12			Any day expiry	2	15,000	15,000,000.00	131,959,500.00
\$ / R 14-Dec-12			Foreign Exchange Future	179	29,473	29,473,000.00	324,500,157.50
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	7	700,000.00	6,204,560.00
£ / R 14-Dec-12			Foreign Exchange Future	19	3,105	3,105,000.00	44,078,625.50
€ / R 14-Dec-12			Foreign Exchange Future	9	4,285	4,285,000.00	49,157,339.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	3	2,465	2,465,000.00	22,378,535.00
\$ / R 18-Mar-13			Foreign Exchange Future	28	5,178	5,178,000.00	620,215,561.00
£ / R 18-Mar-13			Foreign Exchange Future	2	50	50,000.00	725,187.50
¥ / R 18-Mar-13			Foreign Exchange Future	1	25	2,500,000.00	288,750.00
€ / R 18-Mar-13			Foreign Exchange Future	3	55	55,000.00	642,995.00
CHF / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	242,937.50
\$ / R 14-Jun-13			Foreign Exchange Future	2	1,000	1,000,000.00	9,102,000.00
\$ / R 13-Dec-13		C	Foreign Exchange Future	6	4,500	4,500,000.00	2,400,750,000.00
Total Futures				257	134,292	137,460,000.00	1,194,200,145.60
Total Options				24	93,276	93,276,000.00	11,900,749,822.40
Grand Total for Currency Future Turnover Summary				281	227,568	230,736,000.00	13,094,949,968.00