



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 26/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABE 2-Nov-12			Any day expiry	4	20,000	20,000,000.00	173,468,000.00
DABG 7-Nov-12		C	Any day expiry	2	15,000	15,000,000.00	1,813,999,500.00
\$ / R 14-Dec-12			Foreign Exchange Future	73	13,089	13,089,000.00	114,630,952.60
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	8	167	16,700,000.00	147,065,150.00
£ / R 14-Dec-12			Foreign Exchange Future	3	74	74,000.00	1,047,368.00
€ / R 14-Dec-12			Foreign Exchange Future	6	585	585,000.00	6,604,467.50
AUS\$ / R 14-Dec-12			Foreign Exchange Future	3	107	107,000.00	970,827.90
£ / R 18-Mar-13		C	Foreign Exchange Future	1	200	200,000.00	93,200,000.00
¥ / R 18-Mar-13			Foreign Exchange Future	1	25	2,500,000.00	276,500.00
€ / R 18-Mar-13			Foreign Exchange Future	2	75	75,000.00	857,490.00
\$ / R 14-Jun-13			Foreign Exchange Future	2	30	30,000.00	267,932.00
£ / R 14-Jun-13	15.30	C	Foreign Exchange Future	4	801	801,000.00	326,923,625.40
AUS\$ / R 14-Jun-13			Foreign Exchange Future	1	1	1,000.00	9,145.00
Total Futures				104	34,354	53,362,000.00	448,121,458.40
Total Options				6	15,800	15,800,000.00	2,231,199,500.00
Grand Total for Currency Future Turnover Summary				110	50,154	69,162,000.00	2,679,320,958.40