



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Turnover Summary

Date: 10/12/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	55	39,549	39,549,000.00	381 947 913.20
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	4	405	40,500,000.00	351 369 000.00
£ / R 14-Dec-12			Foreign Exchange Future	6	3,703	3,703,000.00	51 561 788.30
€ / R 14-Dec-12			Foreign Exchange Future	4	5,105	5,105,000.00	57 244 555.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	2	100	100,000.00	909 350.00
DANZ 10-Dec-12			Any day expiry	6	5,000	5,000,000.00	36 872 500.00
NZ\$ / R 14-Dec-12			Foreign Exchange Future	2	2,000	2,000,000.00	14 427 200.00
\$ / R 18-Mar-13			Foreign Exchange Future	48	42,943	42,943,000.00	816 314 360.40
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	5	805	80,500,000.00	707 266 750.00
£ / R 18-Mar-13			Foreign Exchange Future	6	2,845	2,845,000.00	40 086 730.00
€ / R 18-Mar-13			Foreign Exchange Future	4	5,000	5,000,000.00	56 853 075.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	1	500	500,000.00	4 570 750.00
\$ / R 14-Jun-13			Foreign Exchange Future	7	3,587	3,587,000.00	31 892 178.00
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	1	5	500,000.00	4 447 000.00
£ / R 14-Jun-13			Foreign Exchange Future	1	500	500,000.00	7 125 250.00
€ / R 14-Jun-13			Foreign Exchange Future	2	504	504,000.00	5 799 120.00
Total Futures				152	109,551	229,836,000.00	2,066,187,519.90
Total Options				2	3,000	3,000,000.00	502,500,000.00
Grand Total for Currency Future Turnover Summary				154	112,551	232,836,000.00	2 568 687 519.90