



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 26/11/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	32	20,495	20,495,000.00	182 327 391.20
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4 447 500.00
£ / R 14-Dec-12			Foreign Exchange Future	2	2,241	2,241,000.00	31 943 895.50
€ / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	1 152 990.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	926 910.00
DANZ 10-Dec-12	7.25	P	Any day expiry	2	20,000	20,000,000.00	810 000 000.00
\$ / R 18-Mar-13			Foreign Exchange Future	9	1,314	1,314,000.00	11 847 474.40
AU\$ / R 14-Jun-13			Foreign Exchange Future	1	2	2,000.00	18 771.80
<b>Total Futures</b>				<b>47</b>	<b>24,257</b>	<b>24,752,000.00</b>	<b>232,664,932.90</b>
<b>Total Options</b>				<b>2</b>	<b>20,000</b>	<b>20,000,000.00</b>	<b>810,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>49</b>	<b>44,257</b>	<b>44,752,000.00</b>	<b>1 042 664 932.90</b>