



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 15/11/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DAEU 21-Nov-12		P	Any day expiry	4	6,000	6,000,000.00	392 499 900.00
DAUS 27-Nov-12			Any day expiry	2	15,000	15,000,000.00	134 704 500.00
\$ / R 14-Dec-12			Foreign Exchange Future	176	25,559	25,559,000.00	1 285 023 528.70
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	6	14	1,400,000.00	12 593 000.00
£ / R 14-Dec-12			Foreign Exchange Future	11	366	366,000.00	5 212 519.00
€ / R 14-Dec-12			Foreign Exchange Future	10	905	905,000.00	10 383 375.50
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	20	20,000.00	185 112.00
\$ / R 18-Mar-13			Foreign Exchange Future	23	3,777	3,777,000.00	34 292 386.20
£ / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	359 875.00
€ / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	289 875.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	1	50	50,000.00	466 425.00
CHF / R 18-Mar-13			Foreign Exchange Future	2	75	75,000.00	723 000.00
\$ / R 14-Jun-13			Foreign Exchange Future	10	4,188	4,188,000.00	38 548 272.90
AU\$ / R 14-Jun-13			Foreign Exchange Future	3	3	3,000.00	28 084.50
DAUS 22-Jul-13	9.20	P	Any day expiry	2	4,200	4,200,000.00	1 539 999 860.00
DAUS 26-Aug-13		C	Any day expiry	2	6,600	6,600,000.00	2 684 999 680.00
DAUS 23-Sep-13		C	Any day expiry	2	3,600	3,600,000.00	1 579 999 920.00
<b>Total Futures</b>				<b>245</b>	<b>41,407</b>	<b>42,793,000.00</b>	<b>390,030,353.80</b>
<b>Total Options</b>				<b>12</b>	<b>29,000</b>	<b>29,000,000.00</b>	<b>7,330,278,960.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>257</b>	<b>70,407</b>	<b>71,793,000.00</b>	<b>7 720 309 313.80</b>