



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 23/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABL 23-Oct-12			Any day expiry	3	4,000	4,000,000.00	28,446,200.00
DABM USD 22-Nov-12	9.00	C	Any day expiry	4	30,000	30,000,000.00	2,908,000,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	145	21,627	21,627,000.00	190,590,377.20
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,373,250.00
£ / R 14-Dec-12			Foreign Exchange Future	6	260	260,000.00	3,662,600.00
€ / R 14-Dec-12			Foreign Exchange Future	3	287	287,000.00	3,294,910.00
\$ / R 18-Mar-13			Foreign Exchange Future	4	107	107,000.00	953,360.60
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	1	5	500,000.00	4,428,750.00
CHF / R 18-Mar-13			Foreign Exchange Future	1	25	25,000.00	240,200.00
\$ / R 14-Jun-13			Foreign Exchange Future	1	100	100,000.00	900,000.00
\$ / R MAXI 14-Jun-13			Foreign Exchange Future	1	5	500,000.00	4,481,000.00
<b>Total Futures</b>				<b>166</b>	<b>26,421</b>	<b>27,906,000.00</b>	<b>241,370,647.80</b>
<b>Total Options</b>				<b>4</b>	<b>30,000</b>	<b>30,000,000.00</b>	<b>2,908,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>170</b>	<b>56,421</b>	<b>57,906,000.00</b>	<b>3,149,370,647.80</b>