



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 06/11/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABG 7-Nov-12			Any day expiry	12	20,000	20,000,000.00	173 876 800.00
DAUS 13-Nov-12	8.72	C	Any day expiry	2	15,000	15,000,000.00	1 192 998 600.00
\$ / R 14-Dec-12			Foreign Exchange Future	45	8,273	8,273,000.00	72 417 170.60
£ / R 14-Dec-12			Foreign Exchange Future	24	3,570	3,570,000.00	50 047 517.50
€ / R 14-Dec-12			Foreign Exchange Future	5	4,695	4,695,000.00	52 573 413.00
\$ / R 18-Mar-13			Foreign Exchange Future	7	933	933,000.00	8 298 475.10
€ / R 18-Mar-13			Foreign Exchange Future	4	220	220,000.00	2 496 064.00
\$ / R 14-Jun-13			Foreign Exchange Future	3	1,207	1,207,000.00	10 834 929.60
<b>Total Futures</b>				<b>100</b>	<b>38,898</b>	<b>38,898,000.00</b>	<b>370,544,369.80</b>
<b>Total Options</b>				<b>2</b>	<b>15,000</b>	<b>15,000,000.00</b>	<b>1,192,998,600.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>102</b>	<b>53,898</b>	<b>53,898,000.00</b>	<b>1 563 542 969.80</b>