



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 27/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABB 27-Sep-12			Any day expiry	2	5,000	5,000,000.00	33,875,000.00
DABC 1-Oct-12			Any day expiry	2	2,000	2,000,000.00	16,237,600.00
\$ / R 14-Dec-12			Foreign Exchange Future	89	15,748	15,748,000.00	138,197,528.80
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,131,000.00
£ / R 14-Dec-12			Foreign Exchange Future	3	21	21,000.00	281,828.00
€ / R 14-Dec-12			Foreign Exchange Future	8	3,223	3,223,000.00	34,356,787.50
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	2	2,000.00	17,126.20
\$ / R 18-Mar-13			Foreign Exchange Future	8	614	614,000.00	5,146,966.00
£ / R 18-Mar-13			Foreign Exchange Future	1	10	10,000.00	135,500.00
\$ / R 14-Jun-13			Foreign Exchange Future	2	118	118,000.00	1,003,767.00
<b>Total Futures</b>				<b>116</b>	<b>26,691</b>	<b>27,186,000.00</b>	<b>225,383,103.50</b>
<b>Total Options</b>				<b>1</b>	<b>50</b>	<b>50,000.00</b>	<b>8,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>117</b>	<b>26,741</b>	<b>27,236,000.00</b>	<b>233,383,103.50</b>