



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 17/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABK 19-Oct-12			Any day expiry	2	3,000	3,000,000.00	25,889,400.00
DABL 23-Oct-12			Any day expiry	4	4,251	4,251,000.00	234,946,454.80
\$ / R 14-Dec-12			Foreign Exchange Future	114	28,648	28,648,000.00	249,020,433.60
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	7	700,000.00	6,098,250.00
£ / R 14-Dec-12			Foreign Exchange Future	11	710	710,000.00	9,991,015.00
€ / R 14-Dec-12			Foreign Exchange Future	2	4,005	4,005,000.00	46,079,350.00
\$ / R 18-Mar-13			Foreign Exchange Future	3	685	685,000.00	6,101,700.00
\$ / R 14-Jun-13			Foreign Exchange Future	3	825	825,000.00	7,372,000.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	1	11	11,000.00	99,616.00
<b>Total Futures</b>				<b>140</b>	<b>38,142</b>	<b>38,835,000.00</b>	<b>352,598,219.40</b>
<b>Total Options</b>				<b>2</b>	<b>4,000</b>	<b>4,000,000.00</b>	<b>233,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>142</b>	<b>42,142</b>	<b>42,835,000.00</b>	<b>585,598,219.40</b>