



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 24/10/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
DABN AUD 31-Oct-12	9.08	P	Any day expiry	4	4,500	4,500,000.00	307,999,800.00
\$ / R 14-Dec-12			Foreign Exchange Future	97	22,062	22,062,000.00	263,973,792.20
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	3	105	10,500,000.00	92,963,000.00
£ / R 14-Dec-12			Foreign Exchange Future	10	550	550,000.00	7,788,662.00
€ / R 14-Dec-12			Foreign Exchange Future	5	154	154,000.00	1,763,434.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	1	1	1,000.00	9,089.10
\$ / R 18-Mar-13			Foreign Exchange Future	2	8	8,000.00	71,665.50
\$ / R 14-Jun-13			Foreign Exchange Future	6	450	450,000.00	4,085,660.40
<b>Total Futures</b>				<b>122</b>	<b>22,730</b>	<b>33,125,000.00</b>	<b>296,655,303.20</b>
<b>Total Options</b>				<b>6</b>	<b>5,100</b>	<b>5,100,000.00</b>	<b>381,999,800.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>128</b>	<b>27,830</b>	<b>38,225,000.00</b>	<b>678,655,103.20</b>