



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 12/11/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	40	12,461	12,461,000.00	109 047 559.30
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	505	50,500,000.00	443 777 750.00
£ / R 14-Dec-12			Foreign Exchange Future	7	875	875,000.00	12 175 195.00
€ / R 14-Dec-12			Foreign Exchange Future	1	100	100,000.00	1 112 480.00
\$ / R 18-Mar-13			Foreign Exchange Future	5	3,616	3,616,000.00	197 196 890.40
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	1	5	500,000.00	4 434 500.00
\$ / R 14-Jun-13			Foreign Exchange Future	1	2,500	2,500,000.00	22 488 750.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	2	2,000.00	18 444.70
<b>Total Futures</b>				<b>57</b>	<b>19,064</b>	<b>69,554,000.00</b>	<b>616,251,569.40</b>
<b>Total Options</b>				<b>2</b>	<b>1,000</b>	<b>1,000,000.00</b>	<b>174,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>59</b>	<b>20,064</b>	<b>70,554,000.00</b>	<b>790 251 569.40</b>