



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 11/12/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	39	54,778	54,778,000.00	510,859,943.00
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	2	132	13,200,000.00	114,799,940.00
£ / R 14-Dec-12			Foreign Exchange Future	6	978	978,000.00	13,679,281.20
¥ / R 14-Dec-12			Foreign Exchange Future	9	22,284	2,228,400,000.00	234,872,151.30
€ / R 14-Dec-12			Foreign Exchange Future	4	681	681,000.00	7,659,924.20
AU\$ / R 14-Dec-12			Foreign Exchange Future	3	1,050	1,050,000.00	9,564,276.10
DANZ 21-Dec-12	7.27	P	Any day expiry	2	5,000	5,000,000.00	268,000,000.00
CF CANDO CACG 2-Jan-1			Can-Do Future	4	20	200.00	1,830,000.00
CF CANDO CACJ 2-Jan-1			Can-Do Future	4	20	200.00	1,830,000.00
\$ / R 18-Mar-13			Foreign Exchange Future	44	48,154	48,154,000.00	423,072,473.10
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	2	254	25,400,000.00	223,720,660.00
£ / R 18-Mar-13			Foreign Exchange Future	3	124	124,000.00	1,751,115.60
¥ / R 18-Mar-13			Foreign Exchange Future	2	43,956	4,395,600,000.00	469,937,991.60
€ / R 18-Mar-13			Foreign Exchange Future	4	398	398,000.00	4,528,404.80
AU\$ / R 18-Mar-13			Foreign Exchange Future	3	1,050	1,050,000.00	9,623,550.00
\$ / R 14-Jun-13			Foreign Exchange Future	7	2,009	2,009,000.00	17,882,148.60
€ / R 14-Jun-13			Foreign Exchange Future	1	70	70,000.00	811,790.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	1	100	100,000.00	920,950.00
<b>Total Futures</b>				<b>137</b>	<b>175,558</b>	<b>6,771,492,400.00</b>	<b>2,007,344,599.50</b>
<b>Total Options</b>				<b>3</b>	<b>5,500</b>	<b>5,500,000.00</b>	<b>308,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>140</b>	<b>181,058</b>	<b>6,776,992,400.00</b>	<b>2,315,344,599.50</b>