



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 14/12/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 14-Dec-12			Foreign Exchange Future	82	245,472	245,472,000.00	2,147,031,090.30
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	3	378	37,800,000.00	327,238,640.00
£ / R 14-Dec-12			Foreign Exchange Future	11	14,248	14,248,000.00	198,846,331.60
¥ / R 14-Dec-12			Foreign Exchange Future	3	22,003	2,200,300,000.00	228,161,510.00
€ / R 14-Dec-12			Foreign Exchange Future	31	57,393	57,393,000.00	650,383,948.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	13	10,682	10,682,000.00	97,450,639.00
CF CANDO CABM 14-Dec			Can-Do Future	1	7,000	7,000,000.00	401,100.00
CF CANDO CABU 14-Dec			Can-Do Future	1	14,500	14,500,000.00	5,180,850.00
CF CANDO CABV 14-Dec			Can-Do Future	1	3,700	3,700,000.00	2,422,390.00
CF CANDO CABW 14-Dec			Can-Do Future	1	4,600	4,600,000.00	0.00
CF CANDO CABX 14-Dec			Can-Do Future	1	31,310	31,310,000.00	8,056,063.00
CF CANDO CABY 14-Dec			Can-Do Future	1	13,800	13,800,000.00	4,587,120.00
CF CANDO CABZ 14-Dec			Can-Do Future	1	52,500	52,500,000.00	0.00
\$ / R 18-Mar-13			Foreign Exchange Future	54	135,502	135,502,000.00	1,482,232,478.40
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	1	10	1,000,000.00	8,764,500.00
£ / R 18-Mar-13			Foreign Exchange Future	3	576	576,000.00	8,141,510.40
¥ / R 18-Mar-13			Foreign Exchange Future	1	20	2,000,000.00	210,000.00
€ / R 18-Mar-13			Foreign Exchange Future	5	156	156,000.00	1,791,312.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	5	420	420,000.00	3,857,848.00
\$ / R 14-Jun-13			Foreign Exchange Future	26	14,062	14,062,000.00	124,706,973.40
€ / R 14-Jun-13			Foreign Exchange Future	2	25,744	25,744,000.00	299,526,291.20
\$ / R 16-Sep-13			Foreign Exchange Future	2	16,000	16,000,000.00	143,392,000.00
€ / R 16-Sep-13			Foreign Exchange Future	2	23,020	23,020,000.00	271,095,030.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	540	540,000.00	4,668,300.00
€ / R 13-Dec-13			Foreign Exchange Future	2	23,020	23,020,000.00	260,816,600.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	1	400	400,000.00	3,739,840.00
<b>Total Futures</b>				<b>252</b>	<b>713,956</b>	<b>2,932,645,000.00</b>	<b>5,937,802,365.30</b>
<b>Total Options</b>				<b>3</b>	<b>3,100</b>	<b>3,100,000.00</b>	<b>344,900,000.00</b>

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
<b>Grand Total for Currency Future Turnover Summary</b>				<b>255</b>	<b>717,056</b>	<b>2,935,745,000.00</b>	<b>6,282,702,365.30</b>