



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 26/02/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
CF CANDO CACS 26-Feb			Can-Do Future	1	40	400.00	0.00
CF CANDO CACU 26-Feb			Can-Do Future	2	88,000	88,000,000.00	9 398 400.00
CF CANDO CACW 26-Feb			Can-Do Future	2	34,000	34,000,000.00	4 600 200.00
DAAD 1-Mar-13			Any day expiry	4	13,000	13,000,000.00	527 026 500.00
DANZ 28-Feb-13	7.37	C	Any day expiry	6	38,000	38,000,000.00	853 355 000.00
DAUS 26-Feb-13			Any day expiry	2	100,000	100,000,000.00	884 040 000.00
DAGB 4-Mar-13	13.32	C	Any day expiry	2	4,000	4,000,000.00	282 000 000.00
DACA 11-Mar-13	8.60	C	Any day expiry	2	5,000	5,000,000.00	467 000 000.00
\$ / R 18-Mar-13			Foreign Exchange Future	53	13,642	13,642,000.00	120 760 303.30
£ / R 18-Mar-13			Foreign Exchange Future	12	2,165	2,165,000.00	29 004 855.50
€ / R 18-Mar-13			Foreign Exchange Future	25	5,892	5,892,000.00	68 376 867.50
AU\$ / R 18-Mar-13			Foreign Exchange Future	1	500	500,000.00	4 539 250.00
NZ\$ / R 18-Mar-13			Foreign Exchange Future	2	2,000	2,000,000.00	14 857 600.00
\$ / R 14-Jun-13			Foreign Exchange Future	12	8,550	8,550,000.00	76 565 070.00
£ / R 14-Jun-13			Foreign Exchange Future	4	330	330,000.00	4 486 117.20
¥ / R 14-Jun-13			Foreign Exchange Future	1	22	2,200,000.00	212 328.60
€ / R 14-Jun-13			Foreign Exchange Future	8	866	866,000.00	10 161 705.00
AU\$ / R 14-Jun-13			Foreign Exchange Future	2	550	550,000.00	5 019 640.00
CAD/ R 14-Jun-13			Foreign Exchange Future	1	24	24,000.00	209 352.00
\$ / R 13-Dec-13			Foreign Exchange Future	1	15	15,000.00	137 748.00
€ / R 13-Dec-13			Foreign Exchange Future	1	25	25,000.00	300 505.00
<b>Total Futures</b>				<b>134</b>	<b>271,621</b>	<b>273,759,400.00</b>	<b>1,351,051,442.10</b>
<b>Total Options</b>				<b>10</b>	<b>45,000</b>	<b>45,000,000.00</b>	<b>2,011,000,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>144</b>	<b>316,621</b>	<b>318,759,400.00</b>	<b>3 362 051 442.10</b>