



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 01/03/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
CF CANDO CACX 1-Mar-1			Can-Do Future	1	50	50.00	0.00
DAAD 1-Mar-13			Any day expiry	2	13,000	13,000,000.00	118 376 700.00
DAUS 1-Mar-13			Any day expiry	4	134,000	134,000,000.00	1 198 854 200.00
DAUS 14-Mar-13	8.97	P	Any day expiry	6	60,000	60,000,000.00	3 282 400 000.00
\$ / R 18-Mar-13			Foreign Exchange Future	136	55,490	55,490,000.00	503 517 968.80
\$ / R MAXI 18-Mar-13			Foreign Exchange Future	5	25	2,500,000.00	22 642 750.00
£ / R 18-Mar-13			Foreign Exchange Future	8	1,351	1,351,000.00	18 440 589.00
€ / R 18-Mar-13			Foreign Exchange Future	11	3,383	3,383,000.00	40 009 803.00
AU\$ / R 18-Mar-13			Foreign Exchange Future	6	1,536	1,536,000.00	14 172 101.00
CF CANDO CACE 18-Mar			Can-Do Future	1	144	144,000.00	13 262.40
CF CANDO CACQ 18-Mar			Can-Do Future	4	6,500	6,500,000.00	763 500.00
CF CANDO CACR 18-Mar			Can-Do Future	2	10,400	10,400,000.00	761 800.00
NZ\$ / R 18-Mar-13			Foreign Exchange Future	1	3,000	3,000,000.00	22 505 700.00
\$ / R 14-Jun-13	8.70	P	Foreign Exchange Future	70	13,808	13,808,000.00	202 076 283.70
£ / R 14-Jun-13			Foreign Exchange Future	9	1,769	1,769,000.00	24 414 350.00
¥ / R 14-Jun-13			Foreign Exchange Future	1	25	2,500,000.00	246 000.00
€ / R 14-Jun-13			Foreign Exchange Future	9	1,670	1,670,000.00	19 990 711.90
AU\$ / R 14-Jun-13			Foreign Exchange Future	4	161	161,000.00	1 504 011.00
DAUS 31-Jul-13			Any day expiry	1	3,000	3,000,000.00	27 802 500.00
\$ / R 16-Sep-13			Foreign Exchange Future	4	8,808	8,808,000.00	81 984 657.80
\$ / R 13-Dec-13			Foreign Exchange Future	13	1,315	1,315,000.00	12 432 376.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	5	950	950,000.00	8 976 550.00
<b>Total Futures</b>				<b>294</b>	<b>259,782</b>	<b>264,682,050.00</b>	<b>2,238,482,814.60</b>
<b>Total Options</b>				<b>9</b>	<b>60,603</b>	<b>60,603,000.00</b>	<b>3,363,403,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>303</b>	<b>320,385</b>	<b>325,285,050.00</b>	<b>5 601 885 814.60</b>