



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 11/09/2012

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Value in Rand
\$ / R 17-Sep-12			Foreign Exchange Future	50	14,481	14,481,000.00	434,918,654.40
\$ / R MAXI 17-Sep-12			Foreign Exchange Future	1	5	500,000.00	4,107,500.00
£ / R 17-Sep-12			Foreign Exchange Future	2	60	60,000.00	789,176.00
AU\$ / R 17-Sep-12			Foreign Exchange Future	6	2,176	2,176,000.00	18,550,102.10
NZ\$ / R 17-Sep-12	6.68	P	Foreign Exchange Future	4	10,000	10,000,000.00	330,000,000.00
\$ / R 14-Dec-12			Foreign Exchange Future	57	188,806	188,806,000.00	16,412,941,828.50
\$ / R MAXI 14-Dec-12			Foreign Exchange Future	1	5	500,000.00	4,157,000.00
£ / R 14-Dec-12		C	Foreign Exchange Future	3	22,250	22,250,000.00	1,766,665,910.00
€ / R 14-Dec-12		C	Foreign Exchange Future	3	27,620	27,620,000.00	2,270,213,760.00
AU\$ / R 14-Dec-12			Foreign Exchange Future	3	4	4,000.00	33,934.10
CF CANDO CABN 14-Dec			Can-Do Future	3	29,000	29,000,000.00	2,418,600.00
CF CANDO CABO 14-Dec			Can-Do Future	3	29,000	29,000,000.00	2,169,200.00
CF CANDO CABP 14-Dec			Can-Do Future	1	3,700	3,700,000.00	455,100.00
CF CANDO CABR 14-Dec			Can-Do Future	1	3,700	3,700,000.00	425,130.00
CF CANDO CABS 14-Dec			Can-Do Future	1	4,600	4,600,000.00	440,220.00
CF CANDO CABT 14-Dec			Can-Do Future	1	4,600	4,600,000.00	479,780.00
CF CANDO CABX 14-Dec			Can-Do Future	9	32,250	32,250,000.00	2,024,200.00
\$ / R 18-Mar-13			Foreign Exchange Future	3	1,152	1,152,000.00	9,667,716.40
<b>Total Futures</b>				<b>136</b>	<b>134,609</b>	<b>135,599,000.00</b>	<b>247,455,361.50</b>
<b>Total Options</b>				<b>16</b>	<b>238,800</b>	<b>238,800,000.00</b>	<b>21,013,002,450.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>152</b>	<b>373,409</b>	<b>374,399,000.00</b>	<b>21,260,457,811.50</b>